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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 2025 On 01-November-18 |        |              | Bond Future        | 132.16    | 132.1381                      | 132.1586  | 132.1381                        | 171.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | 2025 On 07-February-19 |        |              | Bond Future | 133.44    | 133.4203                      | 133.4390  | 133.4203                        | 355.00        |
| 29/10/2018 | 2025 On 02-May-19      |        |              | Bond Future | 135.84    | 135.8243                      | 135.8390  | 135.8243                        | 0.00          |
| 29/10/2018 | 2025 On 01-August-19   |        |              | Bond Future | 138.57    | 138.5589                      | 138.5740  | 138.5589                        | 0.00          |
| 29/10/2018 | 2029 On 01-November-18 |        |              | Bond Future | 100.14    | 100.1265                      | 100.1421  | 100.1265                        | 1,568.00      |
| 29/10/2018 | 2029 On 07-February-19 |        |              | Bond Future | 102.18    | 102.1699                      | 102.1842  | 102.1699                        | 2,954.00      |
| 29/10/2018 | 2029 On 02-May-19      |        |              | Bond Future | 102.95    | 102.9377                      | 102.9489  | 102.9377                        | 0.00          |
| 29/10/2018 | 2029 On 01-August-19   |        |              | Bond Future | 105.06    | 105.0456                      | 105.0572  | 105.0456                        | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 |        |              | Bond Future | 9.67      | 90.2822                       | 9.6697    | 90.2822                         | 23,867.00     |
| 29/10/2018 | 2030 On 01-November-18 | 8.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 8.58   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 8.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 9.60   | Call         | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 8.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 8.59   | Put          | Bond Future | 7094      | 8                             | 7094      | 8                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 8.58   | Put          | Bond Future | 7163      | 8                             | 7163      | 8                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 9.60   | Put          | Bond Future | 569       | 1                             | 569       | 1                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 8.90   | Put          | Bond Future | 4981      | 6                             | 4981      | 6                               | 0.00          |
| 29/10/2018 | 2030 On 01-November-18 | 8.60   | Put          | Bond Future | 7025      | 8                             | 7025      | 8                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 |        |              | Bond Future | 9.75      | 88.0906                       | 9.7491    | 88.0906                         | 53,754.00     |
| 29/10/2018 | 2030 On 07-February-19 | 9.18   | Call         | Bond Future | 546       | 0                             | 546       | 0                               | 4,000.00      |
| 29/10/2018 | 2030 On 07-February-19 | 9.68   | Call         | Bond Future | 1667      | 1                             | 1667      | 1                               | 4,000.00      |
| 29/10/2018 | 2030 On 07-February-19 | 8.62   | Call         | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 8.63   | Call         | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 8.90   | Call         | Bond Future | 228       | 0                             | 228       | 0                               | 1,320.00      |
| 29/10/2018 | 2030 On 07-February-19 | 10.20  | Call         | Bond Future | 3592      | 3                             | 3592      | 3                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 8.64   | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 9.60   | Call         | Bond Future | 1439      | 1                             | 1439      | 1                               | 1,320.00      |
| 29/10/2018 | 2030 On 07-February-19 | 8.70   | Call         | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 9.40   | Call         | Bond Future | 950       | 1                             | 950       | 1                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 8.70   | Put          | Bond Future | 6853      | 7                             | 6853      | 7                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 8.90   | Put          | Bond Future | 5632      | 6                             | 5632      | 6                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 9.40   | Put          | Bond Future | 3120      | 4                             | 3120      | 4                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 8.64   | Put          | Bond Future | 7238      | 8                             | 7238      | 8                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 9.60   | Put          | Bond Future | 2357      | 3                             | 2357      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | 2030 On 07-February-19 | 8.63   | Put          | Bond Future | 7302      | 8                             | 7302      | 8                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 8.62   | Put          | Bond Future | 7367      | 8                             | 7367      | 8                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 10.20  | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 4,000.00      |
| 29/10/2018 | 2030 On 07-February-19 | 9.18   | Put          | Bond Future | 4120      | 5                             | 4120      | 5                               | 0.00          |
| 29/10/2018 | 2030 On 07-February-19 | 9.68   | Put          | Bond Future | 2090      | 2                             | 2090      | 2                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      |        |              | Bond Future | 9.82      | 89.6590                       | 9.8161    | 89.6590                         | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 10.20  | Call         | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 9.39   | Call         | Bond Future | 1374      | 1                             | 1374      | 1                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 9.41   | Call         | Bond Future | 1421      | 1                             | 1421      | 1                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 8.90   | Call         | Bond Future | 526       | 0                             | 526       | 0                               | 3,000.00      |
| 29/10/2018 | 2030 On 02-May-19      | 9.40   | Call         | Bond Future | 1397      | 1                             | 1397      | 1                               | 3,000.00      |
| 29/10/2018 | 2030 On 02-May-19      | 9.40   | Put          | Bond Future | 3948      | 4                             | 3948      | 4                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 9.41   | Put          | Bond Future | 3910      | 4                             | 3910      | 4                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 8.90   | Put          | Bond Future | 6275      | 7                             | 6275      | 7                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 9.39   | Put          | Bond Future | 3987      | 4                             | 3987      | 4                               | 0.00          |
| 29/10/2018 | 2030 On 02-May-19      | 10.20  | Put          | Bond Future | 1634      | 2                             | 1634      | 2                               | 3,000.00      |
| 29/10/2018 | 2030 On 01-August-19   |        |              | Bond Future | 9.88      | 87.4699                       | 9.8784    | 87.4699                         | 0.00          |
| 29/10/2018 | 2030 On 01-August-19   | 9.92   | Call         | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 29/10/2018 | 2030 On 01-August-19   | 9.91   | Call         | Bond Future | 3182      | 3                             | 3182      | 3                               | 0.00          |
| 29/10/2018 | 2030 On 01-August-19   | 9.90   | Call         | Bond Future | 3150      | 3                             | 3150      | 3                               | 0.00          |
| 29/10/2018 | 2030 On 01-August-19   | 9.92   | Put          | Bond Future | 2969      | 3                             | 2969      | 3                               | 0.00          |
| 29/10/2018 | 2030 On 01-August-19   | 9.90   | Put          | Bond Future | 3023      | 3                             | 3023      | 3                               | 0.00          |
| 29/10/2018 | 2030 On 01-August-19   | 9.91   | Put          | Bond Future | 2996      | 3                             | 2996      | 3                               | 0.00          |
| 29/10/2018 | 2032 On 01-November-18 |        |              | Bond Future | 9.87      | 88.3491                       | 9.8698    | 88.3491                         | 18,203.00     |
| 29/10/2018 | 2032 On 01-November-18 | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2032 On 01-November-18 | 8.77   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2032 On 01-November-18 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2032 On 01-November-18 | 8.75   | Put          | Bond Future | 7999      | 9                             | 7999      | 9                               | 0.00          |
| 29/10/2018 | 2032 On 01-November-18 | 8.76   | Put          | Bond Future | 7923      | 8                             | 7923      | 8                               | 0.00          |
| 29/10/2018 | 2032 On 01-November-18 | 8.77   | Put          | Bond Future | 7847      | 8                             | 7847      | 8                               | 0.00          |
| 29/10/2018 | 2032 On 07-February-19 |        |              | Bond Future | 9.95      | 90.1285                       | 9.9523    | 90.1285                         | 41,633.00     |
| 29/10/2018 | 2032 On 07-February-19 | 8.82   | Call         | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 29/10/2018 | 2032 On 07-February-19 | 8.81   | Call         | Bond Future | 77        | 0                             | 77        | 0                               | 0.00          |
| 29/10/2018 | 2032 On 07-February-19 | 8.80   | Call         | Bond Future | 74        | 0                             | 74        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | 2032 On 07-February-19 | 8.81   | Put          | Bond Future | 8098      | 9                             | 8098      | 9                               | 0.00          |
| 29/10/2018 | 2032 On 07-February-19 | 8.80   | Put          | Bond Future | 8170      | 9                             | 8170      | 9                               | 0.00          |
| 29/10/2018 | 2032 On 07-February-19 | 8.82   | Put          | Bond Future | 8026      | 9                             | 8026      | 9                               | 0.00          |
| 29/10/2018 | 2032 On 02-May-19      |        |              | Bond Future | 10.02     | 87.5755                       | 10.0183   | 87.5755                         | 0.00          |
| 29/10/2018 | 2032 On 02-May-19      | 9.61   | Call         | Bond Future | 1594      | 1                             | 1594      | 1                               | 0.00          |
| 29/10/2018 | 2032 On 02-May-19      | 9.62   | Call         | Bond Future | 1620      | 1                             | 1620      | 1                               | 0.00          |
| 29/10/2018 | 2032 On 02-May-19      | 9.63   | Call         | Bond Future | 1646      | 1                             | 1646      | 1                               | 0.00          |
| 29/10/2018 | 2032 On 02-May-19      | 9.63   | Put          | Bond Future | 4225      | 5                             | 4225      | 5                               | 0.00          |
| 29/10/2018 | 2032 On 02-May-19      | 9.61   | Put          | Bond Future | 4308      | 5                             | 4308      | 5                               | 0.00          |
| 29/10/2018 | 2032 On 02-May-19      | 9.62   | Put          | Bond Future | 4267      | 5                             | 4267      | 5                               | 0.00          |
| 29/10/2018 | 2032 On 01-August-19   |        |              | Bond Future | 10.08     | 89.3500                       | 10.0778   | 89.3500                         | 0.00          |
| 29/10/2018 | 2032 On 01-August-19   | 10.11  | Call         | Bond Future | 3509      | 3                             | 3509      | 3                               | 0.00          |
| 29/10/2018 | 2032 On 01-August-19   | 10.10  | Call         | Bond Future | 3475      | 3                             | 3475      | 3                               | 0.00          |
| 29/10/2018 | 2032 On 01-August-19   | 10.09  | Call         | Bond Future | 3441      | 3                             | 3441      | 3                               | 0.00          |
| 29/10/2018 | 2032 On 01-August-19   | 10.09  | Put          | Bond Future | 3363      | 4                             | 3363      | 4                               | 0.00          |
| 29/10/2018 | 2032 On 01-August-19   | 10.11  | Put          | Bond Future | 3303      | 4                             | 3303      | 4                               | 0.00          |
| 29/10/2018 | 2032 On 01-August-19   | 10.10  | Put          | Bond Future | 3332      | 4                             | 3332      | 4                               | 0.00          |
| 29/10/2018 | 2033 On 01-November-18 |        |              | Bond Future | 102.72    | 102.7074                      | 102.7237  | 102.7074                        | 603.00        |
| 29/10/2018 | 2033 On 07-February-19 |        |              | Bond Future | 104.82    | 104.8036                      | 104.8183  | 104.8036                        | 5,770.00      |
| 29/10/2018 | 2033 On 02-May-19      |        |              | Bond Future | 105.56    | 105.5463                      | 105.5579  | 105.5463                        | 0.00          |
| 29/10/2018 | 2033 On 01-August-19   |        |              | Bond Future | 107.72    | 107.7076                      | 107.7196  | 107.7076                        | 0.00          |
| 29/10/2018 | 2037 On 01-November-18 |        |              | Bond Future | 10.04     | 88.7610                       | 10.0444   | 88.7610                         | 48,881.00     |
| 29/10/2018 | 2037 On 01-November-18 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2037 On 01-November-18 | 9.03   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2037 On 01-November-18 | 9.02   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2037 On 01-November-18 | 9.02   | Put          | Bond Future | 8192      | 9                             | 8192      | 9                               | 0.00          |
| 29/10/2018 | 2037 On 01-November-18 | 9.03   | Put          | Bond Future | 8107      | 9                             | 8107      | 9                               | 0.00          |
| 29/10/2018 | 2037 On 01-November-18 | 9.01   | Put          | Bond Future | 8278      | 9                             | 8278      | 9                               | 0.00          |
| 29/10/2018 | 2037 On 07-February-19 |        |              | Bond Future | 10.12     | 86.2883                       | 10.1211   | 86.2883                         | 49,200.00     |
| 29/10/2018 | 2037 On 07-February-19 | 9.05   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 29/10/2018 | 2037 On 07-February-19 | 9.06   | Call         | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 29/10/2018 | 2037 On 07-February-19 | 9.07   | Call         | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 29/10/2018 | 2037 On 07-February-19 | 9.07   | Put          | Bond Future | 8410      | 9                             | 8410      | 9                               | 0.00          |
| 29/10/2018 | 2037 On 07-February-19 | 9.05   | Put          | Bond Future | 8570      | 9                             | 8570      | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | 2037 On 07-February-19 | 9.06   | Put          | Bond Future | 8490      | 9                             | 8490      | 9                               | 0.00          |
| 29/10/2018 | 2037 On 02-May-19      |        |              | Bond Future | 10.19     | 87.8246                       | 10.1855   | 87.8246                         | 0.00          |
| 29/10/2018 | 2037 On 02-May-19      | 9.80   | Call         | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 29/10/2018 | 2037 On 02-May-19      | 9.81   | Call         | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 29/10/2018 | 2037 On 02-May-19      | 9.79   | Call         | Bond Future | 1892      | 2                             | 1892      | 2                               | 0.00          |
| 29/10/2018 | 2037 On 02-May-19      | 9.79   | Put          | Bond Future | 4841      | 5                             | 4841      | 5                               | 0.00          |
| 29/10/2018 | 2037 On 02-May-19      | 9.80   | Put          | Bond Future | 4794      | 5                             | 4794      | 5                               | 0.00          |
| 29/10/2018 | 2037 On 02-May-19      | 9.81   | Put          | Bond Future | 4747      | 5                             | 4747      | 5                               | 0.00          |
| 29/10/2018 | 2037 On 01-August-19   |        |              | Bond Future | 10.25     | 85.3479                       | 10.2467   | 85.3479                         | 0.00          |
| 29/10/2018 | 2037 On 01-August-19   | 10.29  | Call         | Bond Future | 3958      | 4                             | 3958      | 4                               | 0.00          |
| 29/10/2018 | 2037 On 01-August-19   | 10.31  | Call         | Bond Future | 4035      | 4                             | 4035      | 4                               | 0.00          |
| 29/10/2018 | 2037 On 01-August-19   | 10.30  | Call         | Bond Future | 3996      | 4                             | 3996      | 4                               | 0.00          |
| 29/10/2018 | 2037 On 01-August-19   | 10.30  | Put          | Bond Future | 3615      | 4                             | 3615      | 4                               | 0.00          |
| 29/10/2018 | 2037 On 01-August-19   | 10.31  | Put          | Bond Future | 3582      | 4                             | 3582      | 4                               | 0.00          |
| 29/10/2018 | 2037 On 01-August-19   | 10.29  | Put          | Bond Future | 3648      | 4                             | 3648      | 4                               | 0.00          |
| 29/10/2018 | 2038 On 01-November-18 |        |              | Bond Future | 122.81    | 122.7940                      | 122.8133  | 122.7940                        | 517.00        |
| 29/10/2018 | 2038 On 07-February-19 |        |              | Bond Future | 123.73    | 123.7087                      | 123.7263  | 123.7087                        | 9,848.00      |
| 29/10/2018 | 2038 On 02-May-19      |        |              | Bond Future | 125.95    | 125.9379                      | 125.9517  | 125.9379                        | 0.00          |
| 29/10/2018 | 2038 On 01-August-19   |        |              | Bond Future | 128.48    | 128.4641                      | 128.4784  | 128.4641                        | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 |        |              | Bond Future | 10.13     | 91.8261                       | 10.1344   | 91.8261                         | 15,207.00     |
| 29/10/2018 | 2040 On 01-November-18 | 9.08   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.20   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,940.00      |
| 29/10/2018 | 2040 On 01-November-18 | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.80   | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 1,770.00      |
| 29/10/2018 | 2040 On 01-November-18 | 9.09   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 10.00  | Call         | Bond Future | 65        | 0                             | 65        | 0                               | 2,690.00      |
| 29/10/2018 | 2040 On 01-November-18 | 9.07   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,950.00      |
| 29/10/2018 | 2040 On 01-November-18 | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,950.00      |
| 29/10/2018 | 2040 On 01-November-18 | 8.50   | Put          | Bond Future | 14704     | 15                            | 14704     | 15                              | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.07   | Put          | Bond Future | 9170      | 10                            | 9170      | 10                              | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.10   | Put          | Bond Future | 8892      | 10                            | 8892      | 10                              | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 10.00  | Put          | Bond Future | 1147      | 2                             | 1147      | 2                               | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.09   | Put          | Bond Future | 8984      | 10                            | 8984      | 10                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | 2040 On 01-November-18 | 9.80   | Put          | Bond Future | 2730      | 3                             | 2730      | 3                               | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.60   | Put          | Bond Future | 4427      | 5                             | 4427      | 5                               | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.08   | Put          | Bond Future | 9077      | 10                            | 9077      | 10                              | 0.00          |
| 29/10/2018 | 2040 On 01-November-18 | 9.20   | Put          | Bond Future | 7972      | 9                             | 7972      | 9                               | 0.00          |
| 29/10/2018 | 2040 On 07-February-19 |        |              | Bond Future | 10.21     | 89.1645                       | 10.2114   | 89.1645                         | 31,385.00     |
| 29/10/2018 | 2040 On 07-February-19 | 9.11   | Call         | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 29/10/2018 | 2040 On 07-February-19 | 9.13   | Call         | Bond Future | 110       | 0                             | 110       | 0                               | 0.00          |
| 29/10/2018 | 2040 On 07-February-19 | 9.12   | Call         | Bond Future | 106       | 0                             | 106       | 0                               | 0.00          |
| 29/10/2018 | 2040 On 07-February-19 | 9.12   | Put          | Bond Future | 9386      | 10                            | 9386      | 10                              | 0.00          |
| 29/10/2018 | 2040 On 07-February-19 | 9.11   | Put          | Bond Future | 9474      | 10                            | 9474      | 10                              | 0.00          |
| 29/10/2018 | 2040 On 07-February-19 | 9.13   | Put          | Bond Future | 9299      | 10                            | 9299      | 10                              | 0.00          |
| 29/10/2018 | 2040 On 02-May-19      |        |              | Bond Future | 10.28     | 90.7520                       | 10.2760   | 90.7520                         | 0.00          |
| 29/10/2018 | 2040 On 02-May-19      | 9.90   | Call         | Bond Future | 2019      | 2                             | 2019      | 2                               | 0.00          |
| 29/10/2018 | 2040 On 02-May-19      | 9.89   | Call         | Bond Future | 1987      | 2                             | 1987      | 2                               | 0.00          |
| 29/10/2018 | 2040 On 02-May-19      | 9.88   | Call         | Bond Future | 1956      | 2                             | 1956      | 2                               | 0.00          |
| 29/10/2018 | 2040 On 02-May-19      | 9.89   | Put          | Bond Future | 5068      | 6                             | 5068      | 6                               | 0.00          |
| 29/10/2018 | 2040 On 02-May-19      | 9.88   | Put          | Bond Future | 5118      | 6                             | 5118      | 6                               | 0.00          |
| 29/10/2018 | 2040 On 02-May-19      | 9.90   | Put          | Bond Future | 5018      | 6                             | 5018      | 6                               | 0.00          |
| 29/10/2018 | 2040 On 01-August-19   |        |              | Bond Future | 10.34     | 88.0844                       | 10.3379   | 88.0844                         | 0.00          |
| 29/10/2018 | 2040 On 01-August-19   | 10.36  | Call         | Bond Future | 4177      | 4                             | 4177      | 4                               | 0.00          |
| 29/10/2018 | 2040 On 01-August-19   | 10.37  | Call         | Bond Future | 4217      | 4                             | 4217      | 4                               | 0.00          |
| 29/10/2018 | 2040 On 01-August-19   | 10.38  | Call         | Bond Future | 4257      | 4                             | 4257      | 4                               | 0.00          |
| 29/10/2018 | 2040 On 01-August-19   | 10.38  | Put          | Bond Future | 3935      | 4                             | 3935      | 4                               | 0.00          |
| 29/10/2018 | 2040 On 01-August-19   | 10.36  | Put          | Bond Future | 4007      | 4                             | 4007      | 4                               | 0.00          |
| 29/10/2018 | 2040 On 01-August-19   | 10.37  | Put          | Bond Future | 3971      | 4                             | 3971      | 4                               | 0.00          |
| 29/10/2018 | 2044 On 01-November-18 |        |              | Bond Future | 10.14     | 89.0005                       | 10.1392   | 89.0005                         | 17,897.00     |
| 29/10/2018 | 2044 On 01-November-18 | 9.12   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2044 On 01-November-18 | 9.13   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2044 On 01-November-18 | 9.14   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | 2044 On 01-November-18 | 9.13   | Put          | Bond Future | 8850      | 10                            | 8850      | 10                              | 0.00          |
| 29/10/2018 | 2044 On 01-November-18 | 9.14   | Put          | Bond Future | 8755      | 9                             | 8755      | 9                               | 0.00          |
| 29/10/2018 | 2044 On 01-November-18 | 9.12   | Put          | Bond Future | 8945      | 10                            | 8945      | 10                              | 0.00          |
| 29/10/2018 | 2044 On 07-February-19 |        |              | Bond Future | 10.21     | 86.4073                       | 10.2128   | 86.4073                         | 39,122.00     |
| 29/10/2018 | 2044 On 07-February-19 | 9.17   | Call         | Bond Future | 125       | 0                             | 125       | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | 2044 On 07-February-19 | 9.18   | Call         | Bond Future        | 129       | 0                             | 129       | 0                               | 0.00          |
| 29/10/2018 | 2044 On 07-February-19 | 9.16   | Call         | Bond Future        | 120       | 0                             | 120       | 0                               | 0.00          |
| 29/10/2018 | 2044 On 07-February-19 | 9.16   | Put          | Bond Future        | 9255      | 10                            | 9255      | 10                              | 0.00          |
| 29/10/2018 | 2044 On 07-February-19 | 9.17   | Put          | Bond Future        | 9166      | 10                            | 9166      | 10                              | 0.00          |
| 29/10/2018 | 2044 On 07-February-19 | 9.18   | Put          | Bond Future        | 9076      | 10                            | 9076      | 10                              | 0.00          |
| 29/10/2018 | 2044 On 02-May-19      |        |              | Bond Future        | 10.27     | 87.9456                       | 10.2745   | 87.9456                         | 0.00          |
| 29/10/2018 | 2044 On 02-May-19      | 9.90   | Call         | Bond Future        | 2045      | 2                             | 2045      | 2                               | 0.00          |
| 29/10/2018 | 2044 On 02-May-19      | 9.92   | Call         | Bond Future        | 2111      | 2                             | 2111      | 2                               | 0.00          |
| 29/10/2018 | 2044 On 02-May-19      | 9.91   | Call         | Bond Future        | 2078      | 2                             | 2078      | 2                               | 0.00          |
| 29/10/2018 | 2044 On 02-May-19      | 9.92   | Put          | Bond Future        | 4987      | 5                             | 4987      | 5                               | 0.00          |
| 29/10/2018 | 2044 On 02-May-19      | 9.91   | Put          | Bond Future        | 5037      | 6                             | 5037      | 6                               | 0.00          |
| 29/10/2018 | 2044 On 02-May-19      | 9.90   | Put          | Bond Future        | 5087      | 6                             | 5087      | 6                               | 0.00          |
| 29/10/2018 | 2044 On 01-August-19   |        |              | Bond Future        | 10.33     | 85.3464                       | 10.3335   | 85.3464                         | 0.00          |
| 29/10/2018 | 2044 On 01-August-19   | 10.39  | Call         | Bond Future        | 4371      | 4                             | 4371      | 4                               | 0.00          |
| 29/10/2018 | 2044 On 01-August-19   | 10.38  | Call         | Bond Future        | 4330      | 4                             | 4330      | 4                               | 0.00          |
| 29/10/2018 | 2044 On 01-August-19   | 10.40  | Call         | Bond Future        | 4412      | 4                             | 4412      | 4                               | 0.00          |
| 29/10/2018 | 2044 On 01-August-19   | 10.38  | Put          | Bond Future        | 3968      | 4                             | 3968      | 4                               | 0.00          |
| 29/10/2018 | 2044 On 01-August-19   | 10.39  | Put          | Bond Future        | 3932      | 4                             | 3932      | 4                               | 0.00          |
| 29/10/2018 | 2044 On 01-August-19   | 10.40  | Put          | Bond Future        | 3896      | 4                             | 3896      | 4                               | 0.00          |
| 29/10/2018 | 2046 On 01-November-18 |        |              | Bond Future        | 116.27    | 116.2520                      | 116.2704  | 116.2520                        | 2,017.00      |
| 29/10/2018 | 2046 On 07-February-19 |        |              | Bond Future        | 118.64    | 118.6245                      | 118.6413  | 118.6245                        | 11,065.00     |
| 29/10/2018 | 2046 On 02-May-19      |        |              | Bond Future        | 119.09    | 119.0757                      | 119.0889  | 119.0757                        | 0.00          |
| 29/10/2018 | 2046 On 01-August-19   |        |              | Bond Future        | 121.53    | 121.5143                      | 121.5280  | 121.5143                        | 0.00          |
| 29/10/2018 | 2050 On 01-November-18 |        |              | Bond Future        | 121.64    | 121.3697                      | 121.6424  | 121.3697                        | 2,795.00      |
| 29/10/2018 | 2050 On 07-February-19 |        |              | Bond Future        | 122.35    | 122.0745                      | 122.3509  | 122.0745                        | 10,049.00     |
| 29/10/2018 | 2050 On 02-May-19      |        |              | Bond Future        | 124.55    | 124.2743                      | 124.5515  | 124.2743                        | 0.00          |
| 29/10/2018 | 2050 On 01-August-19   |        |              | Bond Future        | 125.28    | 125.0003                      | 125.2834  | 125.0003                        | 0.00          |
| 29/10/2018 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | AL37 On 01-November-18 |        |              | Index Future       | 590.72    | 587.9690                      | 590.7210  | 587.9690                        | 0.00          |
| 29/10/2018 | AL37 On 07-February-19 |        |              | Index Future       | 602.60    | 599.8110                      | 602.5980  | 599.8110                        | 0.00          |
| 29/10/2018 | AL37 On 02-May-19      |        |              | Index Future       | 613.30    | 610.4860                      | 613.3010  | 610.4860                        | 0.00          |
| 29/10/2018 | AL37 On 01-August-19   |        |              | Index Future       | 625.71    | 622.8450                      | 625.7140  | 622.8450                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | AL7T On 01-November-18 |        |              | Index Future       | 676.57    | 673.0090                      | 676.5720  | 673.0090                        | 0.00          |
| 29/10/2018 | AL7T On 07-February-19 |        |              | Index Future       | 690.18    | 686.5640                      | 690.1760  | 686.5640                        | 0.00          |
| 29/10/2018 | AL7T On 02-May-19      |        |              | Index Future       | 702.44    | 698.7830                      | 702.4350  | 698.7830                        | 0.00          |
| 29/10/2018 | AL7T On 01-August-19   |        |              | Index Future       | 716.65    | 712.9290                      | 716.6520  | 712.9290                        | 0.00          |
| 29/10/2018 | ALBI On 01-November-18 |        |              | Index Future       | 611.83    | 607.8440                      | 611.8260  | 607.8440                        | 199.00        |
| 29/10/2018 | ALBI On 07-February-19 |        |              | Index Future       | 624.13    | 620.0860                      | 624.1280  | 620.0860                        | 902.00        |
| 29/10/2018 | ALBI On 02-May-19      |        |              | Index Future       | 635.21    | 631.1220                      | 635.2130  | 631.1220                        | 0.00          |
| 29/10/2018 | ALBI On 01-August-19   |        |              | Index Future       | 648.07    | 643.8990                      | 648.0700  | 643.8990                        | 0.00          |
| 29/10/2018 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C204 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C207 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 29/10/2018 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C223 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C226 On 25-January-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 29/10/2018 | ES33 On 01-November-18  |        |              | Bond Future        | 11.24     | 73.8342                       | 11.2422   | 73.8342                         | 7,037.00      |
| 29/10/2018 | ES33 On 07-February-19  |        |              | Bond Future        | 11.37     | 75.3213                       | 11.3734   | 75.3213                         | 494.00        |
| 29/10/2018 | ES33 On 02-May-19       |        |              | Bond Future        | 11.48     | 72.8700                       | 11.4793   | 72.8700                         | 0.00          |
| 29/10/2018 | ES33 On 01-August-19    |        |              | Bond Future        | 11.58     | 74.3466                       | 11.5835   | 74.3466                         | 0.00          |
| 29/10/2018 | ES42 On 01-November-18  |        |              | Bond Future        | 11.47     | 75.6753                       | 11.4718   | 75.6753                         | 0.00          |
| 29/10/2018 | ES42 On 07-February-19  |        |              | Bond Future        | 11.60     | 77.1994                       | 11.5963   | 77.1994                         | 5,169.00      |
| 29/10/2018 | ES42 On 02-May-19       |        |              | Bond Future        | 11.70     | 74.3127                       | 11.7024   | 74.3127                         | 0.00          |
| 29/10/2018 | ES42 On 01-August-19    |        |              | Bond Future        | 11.81     | 75.8190                       | 11.8050   | 75.8190                         | 0.00          |
| 29/10/2018 | GOVI On 01-November-18  |        |              | GOVI               | 605.53    | 601.3680                      | 605.5270  | 601.3680                        | 44.00         |
| 29/10/2018 | GOVI On 01-November-18  | 653.49 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 01-November-18  | 653.50 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 01-November-18  | 653.51 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 01-November-18  | 653.51 | Put          | GOVI               | 479830    | 52                            | 479830    | 52                              | 0.00          |
| 29/10/2018 | GOVI On 01-November-18  | 653.49 | Put          | GOVI               | 479630    | 52                            | 479630    | 52                              | 0.00          |
| 29/10/2018 | GOVI On 01-November-18  | 653.50 | Put          | GOVI               | 479730    | 52                            | 479730    | 52                              | 0.00          |
| 29/10/2018 | GOVI On 07-February-19  |        |              | GOVI               | 617.70    | 613.4800                      | 617.7020  | 613.4800                        | 452.00        |
| 29/10/2018 | GOVI On 07-February-19  | 666.52 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 07-February-19  | 666.53 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 07-February-19  | 666.51 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 07-February-19  | 666.51 | Put          | GOVI               | 488080    | 53                            | 488080    | 53                              | 0.00          |
| 29/10/2018 | GOVI On 07-February-19  | 666.52 | Put          | GOVI               | 488180    | 53                            | 488180    | 53                              | 0.00          |
| 29/10/2018 | GOVI On 07-February-19  | 666.53 | Put          | GOVI               | 488280    | 53                            | 488280    | 53                              | 0.00          |
| 29/10/2018 | GOVI On 02-May-19       |        |              | GOVI               | 628.67    | 624.3980                      | 628.6740  | 624.3980                        | 0.00          |
| 29/10/2018 | GOVI On 02-May-19       | 647.88 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 02-May-19       | 647.87 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | GOVI On 02-May-19       | 647.86 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | GOVI On 02-May-19       | 647.88 | Put          | GOVI               | 192060    | 23                            | 192060    | 23                              | 0.00          |
| 29/10/2018 | GOVI On 02-May-19       | 647.86 | Put          | GOVI               | 191860    | 23                            | 191860    | 23                              | 0.00          |
| 29/10/2018 | GOVI On 02-May-19       | 647.87 | Put          | GOVI               | 191960    | 23                            | 191960    | 23                              | 0.00          |
| 29/10/2018 | GOVI On 01-August-19    |        |              | GOVI               | 641.40    | 637.0380                      | 641.3980  | 637.0380                        | 0.00          |
| 29/10/2018 | GOVI On 01-August-19    | 638.69 | Call         | GOVI               | 27080     | 0                             | 27080     | 0                               | 0.00          |
| 29/10/2018 | GOVI On 01-August-19    | 638.68 | Call         | GOVI               | 27180     | 0                             | 27180     | 0                               | 0.00          |
| 29/10/2018 | GOVI On 01-August-19    | 638.67 | Call         | GOVI               | 27280     | 0                             | 27280     | 0                               | 0.00          |
| 29/10/2018 | GOVI On 01-August-19    | 638.68 | Put          | GOVI               | 0         | 2                             | 0         | 2                               | 0.00          |
| 29/10/2018 | GOVI On 01-August-19    | 638.67 | Put          | GOVI               | 0         | 2                             | 0         | 2                               | 0.00          |
| 29/10/2018 | GOVI On 01-August-19    | 638.69 | Put          | GOVI               | 0         | 2                             | 0         | 2                               | 0.00          |
| 29/10/2018 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 29/10/2018 | IGOV On 01-November-18  |        |              | Index Future       | 253.17    | 253.0300                      | 253.1730  | 253.0300                        | 317.00        |
| 29/10/2018 | IGOV On 07-February-19  |        |              | Index Future       | 258.33    | 258.1930                      | 258.3310  | 258.1930                        | 503.00        |
| 29/10/2018 | IGOV On 02-May-19       |        |              | Index Future       | 262.98    | 262.8450                      | 262.9760  | 262.8450                        | 215.00        |
| 29/10/2018 | IGOV On 01-August-19    |        |              | Index Future       | 268.36    | 268.2270                      | 268.3590  | 268.2270                        | 0.00          |
| 29/10/2018 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 102.24    | 102.2400                      | 102.2400  | 102.2400                        | 0.00          |
| 29/10/2018 | IS01 On 22-March-19     |        |              | Interest Rate Swap | 99.58     | 99.5900                       | 99.5800   | 99.5900                         | 0.00          |
| 29/10/2018 | IS01 On 20-June-19      |        |              | Interest Rate Swap | 102.07    | 102.0700                      | 102.0700  | 102.0700                        | 0.00          |
| 29/10/2018 | IS01 On 19-September-19 |        |              | Interest Rate Swap | 100.01    | 100.0200                      | 100.0100  | 100.0200                        | 0.00          |
| 29/10/2018 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.90     | 98.9000                       | 98.9000   | 98.9000                         | 0.00          |
| 29/10/2018 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.34     | 99.3400                       | 99.3400   | 99.3400                         | 0.00          |
| 29/10/2018 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.80     | 99.7900                       | 99.8000   | 99.7900                         | 0.00          |
| 29/10/2018 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 102.01    | 102.0200                      | 102.0100  | 102.0200                        | 0.00          |
| 29/10/2018 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 103.08    | 103.1100                      | 103.0800  | 103.1100                        | 0.00          |
| 29/10/2018 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 99.20     | 99.2500                       | 99.2000   | 99.2500                         | 0.00          |
| 29/10/2018 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 102.90    | 102.9600                      | 102.9000  | 102.9600                        | 0.00          |
| 29/10/2018 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 100.03    | 100.1100                      | 100.0300  | 100.1100                        | 0.00          |
| 29/10/2018 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 96.97     | 97.0600                       | 96.9700   | 97.0600                         | 0.00          |
| 29/10/2018 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 96.27     | 96.3800                       | 96.2700   | 96.3800                         | 0.00          |
| 29/10/2018 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 95.54     | 95.6600                       | 95.5400   | 95.6600                         | 0.00          |
| 29/10/2018 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 95.80     | 95.9300                       | 95.8000   | 95.9300                         | 0.00          |
| 29/10/2018 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 98.07     | 98.2000                       | 98.0700   | 98.2000                         | 51.00         |
| 29/10/2018 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 98.28     | 98.4100                       | 98.2800   | 98.4100                         | 0.00          |
| 29/10/2018 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 99.55     | 99.6800                       | 99.5500   | 99.6800                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 103.55    | 103.6700                      | 103.5500  | 103.6700                        | 0.00          |
| 29/10/2018 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 104.87    | 105.0100                      | 104.8700  | 105.0100                        | 0.00          |
| 29/10/2018 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 98.36     | 98.5200                       | 98.3600   | 98.5200                         | 0.00          |
| 29/10/2018 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 104.46    | 104.6400                      | 104.4600  | 104.6400                        | 0.00          |
| 29/10/2018 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 100.06    | 100.2700                      | 100.0600  | 100.2700                        | 0.00          |
| 29/10/2018 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 97.44     | 97.6400                       | 97.4400   | 97.6400                         | 0.00          |
| 29/10/2018 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 94.54     | 94.7500                       | 94.5400   | 94.7500                         | 0.00          |
| 29/10/2018 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 93.38     | 93.5900                       | 93.3800   | 93.5900                         | 0.00          |
| 29/10/2018 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 95.59     | 95.8100                       | 95.5900   | 95.8100                         | 0.00          |
| 29/10/2018 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 99.40     | 99.6200                       | 99.4000   | 99.6200                         | 0.00          |
| 29/10/2018 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 98.05     | 98.2700                       | 98.0500   | 98.2700                         | 0.00          |
| 29/10/2018 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 100.15    | 100.3900                      | 100.1500  | 100.3900                        | 0.00          |
| 29/10/2018 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 105.60    | 105.8400                      | 105.6000  | 105.8400                        | 0.00          |
| 29/10/2018 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 105.99    | 106.2500                      | 105.9900  | 106.2500                        | 0.00          |
| 29/10/2018 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 99.62     | 99.9100                       | 99.6200   | 99.9100                         | 0.00          |
| 29/10/2018 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 106.74    | 107.0500                      | 106.7400  | 107.0500                        | 0.00          |
| 29/10/2018 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 100.42    | 100.7700                      | 100.4200  | 100.7700                        | 0.00          |
| 29/10/2018 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 29/10/2018 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 29/10/2018 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 29/10/2018 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 35,000.00     |
| 29/10/2018 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 29/10/2018 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.03      | 92.9700                       | 7.0300    | 92.9700                         | 0.00          |
| 29/10/2018 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 29/10/2018 | R023 On 01-November-18  |        |              | Bond Future            | 8.48      | 98.3807                       | 8.4802    | 98.3807                         | 13,549.00     |
| 29/10/2018 | R023 On 01-November-18  | 10.59  | Call         | Bond Future            | 7048      | 7                             | 7048      | 7                               | 0.00          |
| 29/10/2018 | R023 On 01-November-18  | 10.58  | Call         | Bond Future            | 7016      | 7                             | 7016      | 7                               | 0.00          |
| 29/10/2018 | R023 On 01-November-18  | 10.57  | Call         | Bond Future            | 6984      | 7                             | 6984      | 7                               | 0.00          |
| 29/10/2018 | R023 On 01-November-18  | 10.58  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R023 On 01-November-18  | 10.57  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R023 On 01-November-18  | 10.59  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R023 On 07-February-19  |        |              | Bond Future            | 8.56      | 100.3621                      | 8.5583    | 100.3621                        | 51,459.00     |
| 29/10/2018 | R023 On 07-February-19  | 10.57  | Call         | Bond Future            | 6381      | 6                             | 6381      | 6                               | 0.00          |
| 29/10/2018 | R023 On 07-February-19  | 10.59  | Call         | Bond Future            | 6441      | 6                             | 6441      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R023 On 07-February-19 | 10.58  | Call         | Bond Future | 6411      | 6                             | 6411      | 6                               | 0.00          |
| 29/10/2018 | R023 On 07-February-19 | 10.58  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 29/10/2018 | R023 On 07-February-19 | 10.59  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 29/10/2018 | R023 On 07-February-19 | 10.57  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 29/10/2018 | R023 On 02-May-19      |        |              | Bond Future | 8.61      | 98.2179                       | 8.6083    | 98.2179                         | 0.00          |
| 29/10/2018 | R023 On 02-May-19      | 8.46   | Call         | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 29/10/2018 | R023 On 02-May-19      | 8.45   | Call         | Bond Future | 892       | 1                             | 892       | 1                               | 0.00          |
| 29/10/2018 | R023 On 02-May-19      | 8.44   | Call         | Bond Future | 876       | 1                             | 876       | 1                               | 0.00          |
| 29/10/2018 | R023 On 02-May-19      | 8.45   | Put          | Bond Future | 1391      | 2                             | 1391      | 2                               | 0.00          |
| 29/10/2018 | R023 On 02-May-19      | 8.44   | Put          | Bond Future | 1407      | 2                             | 1407      | 2                               | 0.00          |
| 29/10/2018 | R023 On 02-May-19      | 8.46   | Put          | Bond Future | 1375      | 2                             | 1375      | 2                               | 0.00          |
| 29/10/2018 | R023 On 01-August-19   |        |              | Bond Future | 8.63      | 100.2075                      | 8.6350    | 100.2075                        | 0.00          |
| 29/10/2018 | R023 On 01-August-19   | 8.93   | Call         | Bond Future | 1961      | 2                             | 1961      | 2                               | 0.00          |
| 29/10/2018 | R023 On 01-August-19   | 8.95   | Call         | Bond Future | 2001      | 2                             | 2001      | 2                               | 0.00          |
| 29/10/2018 | R023 On 01-August-19   | 8.94   | Call         | Bond Future | 1981      | 2                             | 1981      | 2                               | 0.00          |
| 29/10/2018 | R023 On 01-August-19   | 8.94   | Put          | Bond Future | 1081      | 1                             | 1081      | 1                               | 0.00          |
| 29/10/2018 | R023 On 01-August-19   | 8.95   | Put          | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 29/10/2018 | R023 On 01-August-19   | 8.93   | Put          | Bond Future | 1090      | 1                             | 1090      | 1                               | 0.00          |
| 29/10/2018 | R035 On 01-November-18 |        |              | Bond Future | 9.97      | 92.2433                       | 9.9698    | 92.2433                         | 10,103.00     |
| 29/10/2018 | R035 On 01-November-18 | 8.94   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R035 On 01-November-18 | 8.93   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R035 On 01-November-18 | 8.92   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R035 On 01-November-18 | 8.93   | Put          | Bond Future | 8270      | 9                             | 8270      | 9                               | 0.00          |
| 29/10/2018 | R035 On 01-November-18 | 8.92   | Put          | Bond Future | 8355      | 9                             | 8355      | 9                               | 0.00          |
| 29/10/2018 | R035 On 01-November-18 | 8.94   | Put          | Bond Future | 8185      | 9                             | 8185      | 9                               | 0.00          |
| 29/10/2018 | R035 On 07-February-19 |        |              | Bond Future | 10.05     | 94.1011                       | 10.0525   | 94.1011                         | 71,469.00     |
| 29/10/2018 | R035 On 07-February-19 | 8.96   | Call         | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 29/10/2018 | R035 On 07-February-19 | 8.98   | Call         | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 29/10/2018 | R035 On 07-February-19 | 8.97   | Call         | Bond Future | 101       | 0                             | 101       | 0                               | 0.00          |
| 29/10/2018 | R035 On 07-February-19 | 8.97   | Put          | Bond Future | 8587      | 9                             | 8587      | 9                               | 0.00          |
| 29/10/2018 | R035 On 07-February-19 | 8.98   | Put          | Bond Future | 8508      | 9                             | 8508      | 9                               | 0.00          |
| 29/10/2018 | R035 On 07-February-19 | 8.96   | Put          | Bond Future | 8667      | 9                             | 8667      | 9                               | 0.00          |
| 29/10/2018 | R035 On 02-May-19      |        |              | Bond Future | 10.11     | 91.2750                       | 10.1145   | 91.2750                         | 0.00          |
| 29/10/2018 | R035 On 02-May-19      | 9.74   | Call         | Bond Future | 1905      | 2                             | 1905      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R035 On 02-May-19      | 9.75   | Call         | Bond Future | 1935      | 2                             | 1935      | 2                               | 0.00          |
| 29/10/2018 | R035 On 02-May-19      | 9.73   | Call         | Bond Future | 1875      | 2                             | 1875      | 2                               | 0.00          |
| 29/10/2018 | R035 On 02-May-19      | 9.73   | Put          | Bond Future | 4725      | 5                             | 4725      | 5                               | 0.00          |
| 29/10/2018 | R035 On 02-May-19      | 9.75   | Put          | Bond Future | 4633      | 5                             | 4633      | 5                               | 0.00          |
| 29/10/2018 | R035 On 02-May-19      | 9.74   | Put          | Bond Future | 4679      | 5                             | 4679      | 5                               | 0.00          |
| 29/10/2018 | R035 On 01-August-19   |        |              | Bond Future | 10.17     | 93.1242                       | 10.1714   | 93.1242                         | 0.00          |
| 29/10/2018 | R035 On 01-August-19   | 10.24  | Call         | Bond Future | 4068      | 4                             | 4068      | 4                               | 0.00          |
| 29/10/2018 | R035 On 01-August-19   | 10.23  | Call         | Bond Future | 4030      | 4                             | 4030      | 4                               | 0.00          |
| 29/10/2018 | R035 On 01-August-19   | 10.22  | Call         | Bond Future | 3991      | 4                             | 3991      | 4                               | 0.00          |
| 29/10/2018 | R035 On 01-August-19   | 10.23  | Put          | Bond Future | 3612      | 4                             | 3612      | 4                               | 0.00          |
| 29/10/2018 | R035 On 01-August-19   | 10.22  | Put          | Bond Future | 3644      | 4                             | 3644      | 4                               | 0.00          |
| 29/10/2018 | R035 On 01-August-19   | 10.24  | Put          | Bond Future | 3579      | 4                             | 3579      | 4                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 |        |              | Bond Future | 9.24      | 110.5192                      | 9.2351    | 110.5192                        | 13,723.00     |
| 29/10/2018 | R186 On 01-November-18 | 8.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 8.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 29/10/2018 | R186 On 01-November-18 | 8.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 9.14   | Call         | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 8.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 7.96   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 29/10/2018 | R186 On 01-November-18 | 8.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 8.52   | Put          | Bond Future | 4323      | 5                             | 4323      | 5                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 8.90   | Put          | Bond Future | 1998      | 3                             | 1998      | 3                               | 2,500.00      |
| 29/10/2018 | R186 On 01-November-18 | 9.14   | Put          | Bond Future | 643       | 1                             | 643       | 1                               | 5,000.00      |
| 29/10/2018 | R186 On 01-November-18 | 7.96   | Put          | Bond Future | 7868      | 8                             | 7868      | 8                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 8.54   | Put          | Bond Future | 4199      | 5                             | 4199      | 5                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 8.53   | Put          | Bond Future | 4261      | 5                             | 4261      | 5                               | 0.00          |
| 29/10/2018 | R186 On 01-November-18 | 8.46   | Put          | Bond Future | 4696      | 5                             | 4696      | 5                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 |        |              | Bond Future | 9.32      | 107.4381                      | 9.3185    | 107.4381                        | 62,298.00     |
| 29/10/2018 | R186 On 07-February-19 | 9.38   | Call         | Bond Future | 1848      | 2                             | 1848      | 2                               | 6,000.00      |
| 29/10/2018 | R186 On 07-February-19 | 8.20   | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 8.50   | Call         | Bond Future | 209       | 0                             | 209       | 0                               | 1,000.00      |
| 29/10/2018 | R186 On 07-February-19 | 8.21   | Call         | Bond Future | 79        | 0                             | 79        | 0                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 9.10   | Call         | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 9.92   | Call         | Bond Future | 3918      | 4                             | 3918      | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R186 On 07-February-19 | 8.22   | Call         | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 8.30   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 210.00        |
| 29/10/2018 | R186 On 07-February-19 | 9.90   | Call         | Bond Future | 3830      | 3                             | 3830      | 3                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 9.27   | Call         | Bond Future | 1522      | 1                             | 1522      | 1                               | 1,170.00      |
| 29/10/2018 | R186 On 07-February-19 | 8.77   | Call         | Bond Future | 478       | 0                             | 478       | 0                               | 1,170.00      |
| 29/10/2018 | R186 On 07-February-19 | 8.77   | Put          | Bond Future | 3674      | 4                             | 3674      | 4                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 9.90   | Put          | Bond Future | 573       | 1                             | 573       | 1                               | 1,000.00      |
| 29/10/2018 | R186 On 07-February-19 | 9.27   | Put          | Bond Future | 1799      | 2                             | 1799      | 2                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 8.22   | Put          | Bond Future | 6611      | 7                             | 6611      | 7                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 8.20   | Put          | Bond Future | 6729      | 7                             | 6729      | 7                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 8.30   | Put          | Bond Future | 6145      | 7                             | 6145      | 7                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 8.50   | Put          | Bond Future | 5026      | 6                             | 5026      | 6                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 8.21   | Put          | Bond Future | 6670      | 7                             | 6670      | 7                               | 0.00          |
| 29/10/2018 | R186 On 07-February-19 | 9.10   | Put          | Bond Future | 2341      | 3                             | 2341      | 3                               | 1,000.00      |
| 29/10/2018 | R186 On 07-February-19 | 9.92   | Put          | Bond Future | 551       | 1                             | 551       | 1                               | 1,170.00      |
| 29/10/2018 | R186 On 07-February-19 | 9.38   | Put          | Bond Future | 1497      | 2                             | 1497      | 2                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      |        |              | Bond Future | 9.39      | 109.3506                      | 9.3857    | 109.3506                        | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.03   | Call         | Bond Future | 1329      | 1                             | 1329      | 1                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.75   | Call         | Bond Future | 3460      | 3                             | 3460      | 3                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.02   | Call         | Bond Future | 1307      | 1                             | 1307      | 1                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 10.07  | Call         | Bond Future | 4720      | 4                             | 4720      | 4                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.30   | Call         | Bond Future | 2010      | 2                             | 2010      | 2                               | 200.00        |
| 29/10/2018 | R186 On 02-May-19      | 9.96   | Call         | Bond Future | 4272      | 4                             | 4272      | 4                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.01   | Call         | Bond Future | 1285      | 1                             | 1285      | 1                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.20   | Call         | Bond Future | 1741      | 2                             | 1741      | 2                               | 90.00         |
| 29/10/2018 | R186 On 02-May-19      | 8.50   | Call         | Bond Future | 444       | 0                             | 444       | 0                               | 7,000.00      |
| 29/10/2018 | R186 On 02-May-19      | 8.70   | Call         | Bond Future | 707       | 1                             | 707       | 1                               | 200.00        |
| 29/10/2018 | R186 On 02-May-19      | 8.62   | Call         | Bond Future | 592       | 0                             | 592       | 0                               | 90.00         |
| 29/10/2018 | R186 On 02-May-19      | 9.00   | Call         | Bond Future | 1263      | 1                             | 1263      | 1                               | 7,000.00      |
| 29/10/2018 | R186 On 02-May-19      | 8.50   | Put          | Bond Future | 5530      | 6                             | 5530      | 6                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.30   | Put          | Bond Future | 2489      | 3                             | 2489      | 3                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.00   | Put          | Bond Future | 3440      | 4                             | 3440      | 4                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 8.70   | Put          | Bond Future | 4617      | 5                             | 4617      | 5                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 8.62   | Put          | Bond Future | 4970      | 5                             | 4970      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R186 On 02-May-19      | 9.20   | Put          | Bond Future | 2782      | 3                             | 2782      | 3                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 10.07  | Put          | Bond Future | 998       | 1                             | 998       | 1                               | 200.00        |
| 29/10/2018 | R186 On 02-May-19      | 9.75   | Put          | Bond Future | 1457      | 2                             | 1457      | 2                               | 7,000.00      |
| 29/10/2018 | R186 On 02-May-19      | 9.02   | Put          | Bond Future | 3370      | 4                             | 3370      | 4                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.96   | Put          | Bond Future | 1136      | 1                             | 1136      | 1                               | 90.00         |
| 29/10/2018 | R186 On 02-May-19      | 9.01   | Put          | Bond Future | 3405      | 4                             | 3405      | 4                               | 0.00          |
| 29/10/2018 | R186 On 02-May-19      | 9.03   | Put          | Bond Future | 3335      | 4                             | 3335      | 4                               | 0.00          |
| 29/10/2018 | R186 On 01-August-19   |        |              | Bond Future | 9.44      | 106.2626                      | 9.4425    | 106.2626                        | 0.00          |
| 29/10/2018 | R186 On 01-August-19   | 9.52   | Call         | Bond Future | 2951      | 3                             | 2951      | 3                               | 0.00          |
| 29/10/2018 | R186 On 01-August-19   | 9.54   | Call         | Bond Future | 3013      | 3                             | 3013      | 3                               | 0.00          |
| 29/10/2018 | R186 On 01-August-19   | 9.53   | Call         | Bond Future | 2982      | 3                             | 2982      | 3                               | 0.00          |
| 29/10/2018 | R186 On 01-August-19   | 9.53   | Put          | Bond Future | 2509      | 3                             | 2509      | 3                               | 0.00          |
| 29/10/2018 | R186 On 01-August-19   | 9.54   | Put          | Bond Future | 2487      | 3                             | 2487      | 3                               | 0.00          |
| 29/10/2018 | R186 On 01-August-19   | 9.52   | Put          | Bond Future | 2532      | 3                             | 2532      | 3                               | 0.00          |
| 29/10/2018 | R197 On 01-November-18 |        |              | Bond Future | 301.09    | 301.5776                      | 301.0929  | 301.5776                        | 0.00          |
| 29/10/2018 | R197 On 07-February-19 |        |              | Bond Future | 299.88    | 300.3808                      | 299.8811  | 300.3808                        | 2,355.00      |
| 29/10/2018 | R197 On 02-May-19      |        |              | Bond Future | 305.27    | 305.7934                      | 305.2747  | 305.7934                        | 0.00          |
| 29/10/2018 | R197 On 01-August-19   |        |              | Bond Future | 303.97    | 304.4941                      | 303.9652  | 304.4941                        | 0.00          |
| 29/10/2018 | R202 On 01-November-18 |        |              | Bond Future | 235.27    | 234.9622                      | 235.2727  | 234.9622                        | 1,351.00      |
| 29/10/2018 | R202 On 07-February-19 |        |              | Bond Future | 236.17    | 235.8527                      | 236.1656  | 235.8527                        | 8,979.00      |
| 29/10/2018 | R202 On 02-May-19      |        |              | Bond Future | 240.41    | 240.1024                      | 240.4129  | 240.1024                        | 0.00          |
| 29/10/2018 | R202 On 01-August-19   |        |              | Bond Future | 241.32    | 241.0028                      | 241.3200  | 241.0028                        | 0.00          |
| 29/10/2018 | R207 On 01-November-18 |        |              | Bond Future | 6.46      | 103.0204                      | 6.4562    | 103.0204                        | 2,383.00      |
| 29/10/2018 | R207 On 01-November-18 | 6.75   | Call         | Bond Future | 333       | 0                             | 333       | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-November-18 | 6.76   | Call         | Bond Future | 345       | 0                             | 345       | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-November-18 | 6.74   | Call         | Bond Future | 322       | 0                             | 322       | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-November-18 | 6.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-November-18 | 6.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-November-18 | 6.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R207 On 07-February-19 |        |              | Bond Future | 6.11      | 101.4495                      | 6.1146    | 101.4495                        | 17,278.00     |
| 29/10/2018 | R207 On 07-February-19 | 6.53   | Call         | Bond Future | 382       | 0                             | 382       | 0                               | 0.00          |
| 29/10/2018 | R207 On 07-February-19 | 6.52   | Call         | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 29/10/2018 | R207 On 07-February-19 | 6.51   | Call         | Bond Future | 365       | 0                             | 365       | 0                               | 0.00          |
| 29/10/2018 | R207 On 07-February-19 | 6.52   | Put          | Bond Future | 13        | 0                             | 13        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R207 On 07-February-19 | 6.51   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 29/10/2018 | R207 On 07-February-19 | 6.53   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 29/10/2018 | R207 On 02-May-19      |        |              | Bond Future | 5.56      | 103.2554                      | 5.5587    | 103.2554                        | 0.00          |
| 29/10/2018 | R207 On 02-May-19      | 7.61   | Call         | Bond Future | 1373      | 1                             | 1373      | 1                               | 0.00          |
| 29/10/2018 | R207 On 02-May-19      | 7.63   | Call         | Bond Future | 1386      | 1                             | 1386      | 1                               | 0.00          |
| 29/10/2018 | R207 On 02-May-19      | 7.62   | Call         | Bond Future | 1380      | 1                             | 1380      | 1                               | 0.00          |
| 29/10/2018 | R207 On 02-May-19      | 7.62   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 29/10/2018 | R207 On 02-May-19      | 7.63   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 29/10/2018 | R207 On 02-May-19      | 7.61   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-August-19   |        |              | Bond Future | 4.01      | 101.7042                      | 4.0101    | 101.7042                        | 0.00          |
| 29/10/2018 | R207 On 01-August-19   | 7.33   | Call         | Bond Future | 1453      | 1                             | 1453      | 1                               | 0.00          |
| 29/10/2018 | R207 On 01-August-19   | 7.34   | Call         | Bond Future | 1457      | 1                             | 1457      | 1                               | 0.00          |
| 29/10/2018 | R207 On 01-August-19   | 7.35   | Call         | Bond Future | 1462      | 1                             | 1462      | 1                               | 0.00          |
| 29/10/2018 | R207 On 01-August-19   | 7.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-August-19   | 7.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R207 On 01-August-19   | 7.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R208 On 01-November-18 |        |              | Bond Future | 7.70      | 98.3868                       | 7.6985    | 98.3868                         | 16,029.00     |
| 29/10/2018 | R208 On 01-November-18 | 7.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R208 On 01-November-18 | 7.12   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R208 On 01-November-18 | 7.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R208 On 01-November-18 | 7.12   | Put          | Bond Future | 1240      | 1                             | 1240      | 1                               | 0.00          |
| 29/10/2018 | R208 On 01-November-18 | 7.10   | Put          | Bond Future | 1283      | 2                             | 1283      | 2                               | 0.00          |
| 29/10/2018 | R208 On 01-November-18 | 7.11   | Put          | Bond Future | 1261      | 2                             | 1261      | 2                               | 0.00          |
| 29/10/2018 | R208 On 07-February-19 |        |              | Bond Future | 7.72      | 100.3684                      | 7.7203    | 100.3684                        | 21,597.00     |
| 29/10/2018 | R208 On 07-February-19 | 7.08   | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 29/10/2018 | R208 On 07-February-19 | 7.07   | Call         | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 29/10/2018 | R208 On 07-February-19 | 7.06   | Call         | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 29/10/2018 | R208 On 07-February-19 | 7.08   | Put          | Bond Future | 1285      | 2                             | 1285      | 2                               | 0.00          |
| 29/10/2018 | R208 On 07-February-19 | 7.06   | Put          | Bond Future | 1321      | 2                             | 1321      | 2                               | 0.00          |
| 29/10/2018 | R208 On 07-February-19 | 7.07   | Put          | Bond Future | 1303      | 2                             | 1303      | 2                               | 0.00          |
| 29/10/2018 | R208 On 02-May-19      |        |              | Bond Future | 7.71      | 98.7535                       | 7.7104    | 98.7535                         | 0.00          |
| 29/10/2018 | R208 On 02-May-19      | 8.02   | Call         | Bond Future | 860       | 1                             | 860       | 1                               | 0.00          |
| 29/10/2018 | R208 On 02-May-19      | 8.03   | Call         | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 29/10/2018 | R208 On 02-May-19      | 8.04   | Call         | Bond Future | 885       | 1                             | 885       | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R208 On 02-May-19      | 8.04     | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 29/10/2018 | R208 On 02-May-19      | 8.02     | Put          | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 29/10/2018 | R208 On 02-May-19      | 8.03     | Put          | Bond Future | 326       | 0                             | 326       | 0                               | 0.00          |
| 29/10/2018 | R208 On 01-August-19   |          |              | Bond Future | 7.63      | 100.7540                      | 7.6271    | 100.7540                        | 0.00          |
| 29/10/2018 | R208 On 01-August-19   | 8.17     | Call         | Bond Future | 1134      | 1                             | 1134      | 1                               | 0.00          |
| 29/10/2018 | R208 On 01-August-19   | 8.16     | Call         | Bond Future | 1123      | 1                             | 1123      | 1                               | 0.00          |
| 29/10/2018 | R208 On 01-August-19   | 8.15     | Call         | Bond Future | 1112      | 1                             | 1112      | 1                               | 0.00          |
| 29/10/2018 | R208 On 01-August-19   | 8.15     | Put          | Bond Future | 325       | 0                             | 325       | 0                               | 0.00          |
| 29/10/2018 | R208 On 01-August-19   | 8.17     | Put          | Bond Future | 318       | 0                             | 318       | 0                               | 0.00          |
| 29/10/2018 | R208 On 01-August-19   | 8.16     | Put          | Bond Future | 322       | 0                             | 322       | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 |          |              | Bond Future | 9.93      | 69.8949                       | 9.9291    | 69.8949                         | 84,218.00     |
| 29/10/2018 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 69546     | 69                            | 69546     | 69                              | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 8.89     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 29/10/2018 | R209 On 01-November-18 | 9.97     | Call         | Bond Future | 462       | 0                             | 462       | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 8.98     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 10.00    | Call         | Bond Future | 588       | 0                             | 588       | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.64     | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 2,000.00      |
| 29/10/2018 | R209 On 01-November-18 | 9.47     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.82     | Call         | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 69546     | 69                            | 69546     | 69                              | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 8.99     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 760.00        |
| 29/10/2018 | R209 On 01-November-18 | 9.84     | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 3872      | 3                             | 3872      | 3                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.98     | Call         | Bond Future | 502       | 0                             | 502       | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.49     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 69546     | 69                            | 69546     | 69                              | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.97     | Put          | Bond Future | 205       | 1                             | 205       | 1                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 1 016.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 8.98     | Put          | Bond Future | 6383      | 7                             | 6383      | 7                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 10.00    | Put          | Bond Future | 144       | 0                             | 144       | 0                               | 5,850.00      |
| 29/10/2018 | R209 On 01-November-18 | 9.64     | Put          | Bond Future | 1861      | 2                             | 1861      | 2                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.47     | Put          | Bond Future | 2986      | 4                             | 2986      | 4                               | 760.00        |

| 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R209 On 01-November-18 | 9.82     | Put          | Bond Future | 775       | 1                             | 775       | 1                               | 760.00        |
| 29/10/2018 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 283       | 1                             | 283       | 1                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.84     | Put          | Bond Future | 674       | 1                             | 674       | 1                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 8.99     | Put          | Bond Future | 6312      | 7                             | 6312      | 7                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.49     | Put          | Bond Future | 2852      | 3                             | 2852      | 3                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 3865      | 4                             | 3865      | 4                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 9.98     | Put          | Bond Future | 183       | 1                             | 183       | 1                               | 2,000.00      |
| 29/10/2018 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R209 On 01-November-18 | 8.89     | Put          | Bond Future | 7033      | 8                             | 7033      | 8                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 |          |              | Bond Future | 10.00     | 71.3026                       | 10.0002   | 71.3026                         | 124,475.00    |
| 29/10/2018 | R209 On 07-February-19 | 8.96     | Call         | Bond Future | 125       | 0                             | 125       | 0                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 9.04     | Call         | Bond Future | 163       | 0                             | 163       | 0                               | 4,000.00      |
| 29/10/2018 | R209 On 07-February-19 | 8.95     | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 9.54     | Call         | Bond Future | 719       | 1                             | 719       | 1                               | 4,000.00      |
| 29/10/2018 | R209 On 07-February-19 | 8.97     | Call         | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 10.20    | Call         | Bond Future | 2609      | 2                             | 2609      | 2                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 9.04     | Put          | Bond Future | 6541      | 7                             | 6541      | 7                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 8.95     | Put          | Bond Future | 7140      | 8                             | 7140      | 8                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 9.54     | Put          | Bond Future | 3673      | 4                             | 3673      | 4                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 8.96     | Put          | Bond Future | 7072      | 8                             | 7072      | 8                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 8.97     | Put          | Bond Future | 7005      | 8                             | 7005      | 8                               | 0.00          |
| 29/10/2018 | R209 On 07-February-19 | 10.20    | Put          | Bond Future | 1382      | 2                             | 1382      | 2                               | 4,000.00      |
| 29/10/2018 | R209 On 02-May-19      |          |              | Bond Future | 10.06     | 69.4223                       | 10.0566   | 69.4223                         | 0.00          |
| 29/10/2018 | R209 On 02-May-19      | 9.69     | Call         | Bond Future | 1617      | 1                             | 1617      | 1                               | 0.00          |
| 29/10/2018 | R209 On 02-May-19      | 9.68     | Call         | Bond Future | 1591      | 1                             | 1591      | 1                               | 0.00          |
| 29/10/2018 | R209 On 02-May-19      | 9.70     | Call         | Bond Future | 1642      | 1                             | 1642      | 1                               | 0.00          |
| 29/10/2018 | R209 On 02-May-19      | 9.68     | Put          | Bond Future | 3971      | 4                             | 3971      | 4                               | 0.00          |
| 29/10/2018 | R209 On 02-May-19      | 9.69     | Put          | Bond Future | 3932      | 4                             | 3932      | 4                               | 0.00          |
| 29/10/2018 | R209 On 02-May-19      | 9.70     | Put          | Bond Future | 3893      | 4                             | 3893      | 4                               | 0.00          |
| 29/10/2018 | R209 On 01-August-19   |          |              | Bond Future | 10.11     | 70.8290                       | 10.1072   | 70.8290                         | 0.00          |
| 29/10/2018 | R209 On 01-August-19   | 10.15    | Call         | Bond Future | 3390      | 3                             | 3390      | 3                               | 0.00          |
| 29/10/2018 | R209 On 01-August-19   | 10.17    | Call         | Bond Future | 3456      | 3                             | 3456      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R209 On 01-August-19   | 10.16  | Call         | Bond Future | 3423      | 3                             | 3423      | 3                               | 0.00          |
| 29/10/2018 | R209 On 01-August-19   | 10.16  | Put          | Bond Future | 3102      | 3                             | 3102      | 3                               | 0.00          |
| 29/10/2018 | R209 On 01-August-19   | 10.15  | Put          | Bond Future | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 29/10/2018 | R209 On 01-August-19   | 10.17  | Put          | Bond Future | 3074      | 3                             | 3074      | 3                               | 0.00          |
| 29/10/2018 | R210 On 01-November-18 |        |              | Bond Future | 186.23    | 186.1963                      | 186.2251  | 186.1963                        | 526.00        |
| 29/10/2018 | R210 On 07-February-19 |        |              | Bond Future | 190.02    | 189.9962                      | 190.0224  | 189.9962                        | 2,708.00      |
| 29/10/2018 | R210 On 02-May-19      |        |              | Bond Future | 190.88    | 190.8636                      | 190.8840  | 190.8636                        | 0.00          |
| 29/10/2018 | R210 On 01-August-19   |        |              | Bond Future | 194.79    | 194.7722                      | 194.7933  | 194.7722                        | 0.00          |
| 29/10/2018 | R212 On 01-November-18 |        |              | Bond Future | 155.44    | 155.4162                      | 155.4396  | 155.4162                        | 2,920.00      |
| 29/10/2018 | R212 On 07-February-19 |        |              | Bond Future | 156.45    | 156.4326                      | 156.4539  | 156.4326                        | 4,946.00      |
| 29/10/2018 | R212 On 02-May-19      |        |              | Bond Future | 159.27    | 159.2515                      | 159.2679  | 159.2515                        | 0.00          |
| 29/10/2018 | R212 On 01-August-19   |        |              | Bond Future | 162.46    | 162.4414                      | 162.4583  | 162.4414                        | 0.00          |
| 29/10/2018 | R213 On 01-November-18 |        |              | Bond Future | 9.76      | 81.1608                       | 9.7648    | 81.1608                         | 11,532.00     |
| 29/10/2018 | R213 On 01-November-18 | 8.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R213 On 01-November-18 | 8.65   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R213 On 01-November-18 | 8.64   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R213 On 01-November-18 | 8.65   | Put          | Bond Future | 7212      | 8                             | 7212      | 8                               | 0.00          |
| 29/10/2018 | R213 On 01-November-18 | 8.64   | Put          | Bond Future | 7280      | 8                             | 7280      | 8                               | 0.00          |
| 29/10/2018 | R213 On 01-November-18 | 8.66   | Put          | Bond Future | 7143      | 8                             | 7143      | 8                               | 0.00          |
| 29/10/2018 | R213 On 07-February-19 |        |              | Bond Future | 9.85      | 82.7954                       | 9.8465    | 82.7954                         | 32,324.00     |
| 29/10/2018 | R213 On 07-February-19 | 8.68   | Call         | Bond Future | 79        | 0                             | 79        | 0                               | 0.00          |
| 29/10/2018 | R213 On 07-February-19 | 8.69   | Call         | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 29/10/2018 | R213 On 07-February-19 | 8.70   | Call         | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 29/10/2018 | R213 On 07-February-19 | 8.69   | Put          | Bond Future | 7441      | 8                             | 7441      | 8                               | 0.00          |
| 29/10/2018 | R213 On 07-February-19 | 8.70   | Put          | Bond Future | 7377      | 8                             | 7377      | 8                               | 0.00          |
| 29/10/2018 | R213 On 07-February-19 | 8.68   | Put          | Bond Future | 7506      | 8                             | 7506      | 8                               | 0.00          |
| 29/10/2018 | R213 On 02-May-19      |        |              | Bond Future | 9.91      | 80.7190                       | 9.9074    | 80.7190                         | 0.00          |
| 29/10/2018 | R213 On 02-May-19      | 9.50   | Call         | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 29/10/2018 | R213 On 02-May-19      | 9.49   | Call         | Bond Future | 1413      | 1                             | 1413      | 1                               | 0.00          |
| 29/10/2018 | R213 On 02-May-19      | 9.48   | Call         | Bond Future | 1390      | 1                             | 1390      | 1                               | 0.00          |
| 29/10/2018 | R213 On 02-May-19      | 9.49   | Put          | Bond Future | 3934      | 4                             | 3934      | 4                               | 0.00          |
| 29/10/2018 | R213 On 02-May-19      | 9.48   | Put          | Bond Future | 3972      | 4                             | 3972      | 4                               | 0.00          |
| 29/10/2018 | R213 On 02-May-19      | 9.50   | Put          | Bond Future | 3896      | 4                             | 3896      | 4                               | 0.00          |
| 29/10/2018 | R213 On 01-August-19   |        |              | Bond Future | 9.96      | 82.3542                       | 9.9623    | 82.3542                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R213 On 01-August-19   | 9.98   | Call         | Bond Future | 3147      | 3                             | 3147      | 3                               | 0.00          |
| 29/10/2018 | R213 On 01-August-19   | 9.99   | Call         | Bond Future | 3178      | 3                             | 3178      | 3                               | 0.00          |
| 29/10/2018 | R213 On 01-August-19   | 10.00  | Call         | Bond Future | 3210      | 3                             | 3210      | 3                               | 0.00          |
| 29/10/2018 | R213 On 01-August-19   | 10.00  | Put          | Bond Future | 2991      | 3                             | 2991      | 3                               | 0.00          |
| 29/10/2018 | R213 On 01-August-19   | 9.98   | Put          | Bond Future | 3043      | 3                             | 3043      | 3                               | 0.00          |
| 29/10/2018 | R213 On 01-August-19   | 9.99   | Put          | Bond Future | 3017      | 3                             | 3017      | 3                               | 0.00          |
| 29/10/2018 | R214 On 01-November-18 |        |              | Bond Future | 10.10     | 68.9118                       | 10.0992   | 68.9118                         | 21,187.00     |
| 29/10/2018 | R214 On 01-November-18 | 8.98   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R214 On 01-November-18 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R214 On 01-November-18 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R214 On 01-November-18 | 9.00   | Put          | Bond Future | 7804      | 8                             | 7804      | 8                               | 0.00          |
| 29/10/2018 | R214 On 01-November-18 | 8.98   | Put          | Bond Future | 7959      | 9                             | 7959      | 9                               | 0.00          |
| 29/10/2018 | R214 On 01-November-18 | 8.99   | Put          | Bond Future | 7881      | 8                             | 7881      | 8                               | 0.00          |
| 29/10/2018 | R214 On 07-February-19 |        |              | Bond Future | 10.17     | 70.2997                       | 10.1735   | 70.2997                         | 29,130.00     |
| 29/10/2018 | R214 On 07-February-19 | 9.04   | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 29/10/2018 | R214 On 07-February-19 | 9.05   | Call         | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 29/10/2018 | R214 On 07-February-19 | 9.03   | Call         | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 29/10/2018 | R214 On 07-February-19 | 9.03   | Put          | Bond Future | 8126      | 9                             | 8126      | 9                               | 0.00          |
| 29/10/2018 | R214 On 07-February-19 | 9.04   | Put          | Bond Future | 8053      | 9                             | 8053      | 9                               | 0.00          |
| 29/10/2018 | R214 On 07-February-19 | 9.05   | Put          | Bond Future | 7980      | 9                             | 7980      | 9                               | 0.00          |
| 29/10/2018 | R214 On 02-May-19      |        |              | Bond Future | 10.23     | 68.2545                       | 10.2292   | 68.2545                         | 0.00          |
| 29/10/2018 | R214 On 02-May-19      | 9.87   | Call         | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 29/10/2018 | R214 On 02-May-19      | 9.85   | Call         | Bond Future | 1659      | 1                             | 1659      | 1                               | 0.00          |
| 29/10/2018 | R214 On 02-May-19      | 9.86   | Call         | Bond Future | 1685      | 1                             | 1685      | 1                               | 0.00          |
| 29/10/2018 | R214 On 02-May-19      | 9.86   | Put          | Bond Future | 4104      | 5                             | 4104      | 5                               | 0.00          |
| 29/10/2018 | R214 On 02-May-19      | 9.87   | Put          | Bond Future | 4063      | 4                             | 4063      | 4                               | 0.00          |
| 29/10/2018 | R214 On 02-May-19      | 9.85   | Put          | Bond Future | 4145      | 5                             | 4145      | 5                               | 0.00          |
| 29/10/2018 | R214 On 01-August-19   |        |              | Bond Future | 10.28     | 69.6373                       | 10.2805   | 69.6373                         | 0.00          |
| 29/10/2018 | R214 On 01-August-19   | 10.33  | Call         | Bond Future | 3557      | 3                             | 3557      | 3                               | 0.00          |
| 29/10/2018 | R214 On 01-August-19   | 10.34  | Call         | Bond Future | 3591      | 3                             | 3591      | 3                               | 0.00          |
| 29/10/2018 | R214 On 01-August-19   | 10.32  | Call         | Bond Future | 3523      | 3                             | 3523      | 3                               | 0.00          |
| 29/10/2018 | R214 On 01-August-19   | 10.32  | Put          | Bond Future | 3275      | 4                             | 3275      | 4                               | 0.00          |
| 29/10/2018 | R214 On 01-August-19   | 10.33  | Put          | Bond Future | 3246      | 4                             | 3246      | 4                               | 0.00          |
| 29/10/2018 | R214 On 01-August-19   | 10.34  | Put          | Bond Future | 3217      | 4                             | 3217      | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/10/2018 | R248 On 01-November-18 |        |              | Bond Future | 10.12     | 88.0635                       | 10.1193   | 88.0635                         | 76,877.00     |
| 29/10/2018 | R248 On 01-November-18 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R248 On 01-November-18 | 9.03   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R248 On 01-November-18 | 9.02   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 29/10/2018 | R248 On 01-November-18 | 9.02   | Put          | Bond Future | 10017     | 11                            | 10017     | 11                              | 0.00          |
| 29/10/2018 | R248 On 01-November-18 | 9.03   | Put          | Bond Future | 9917      | 11                            | 9917      | 11                              | 0.00          |
| 29/10/2018 | R248 On 01-November-18 | 9.01   | Put          | Bond Future | 10117     | 11                            | 10117     | 11                              | 0.00          |
| 29/10/2018 | R248 On 07-February-19 |        |              | Bond Future | 10.19     | 89.8371                       | 10.1945   | 89.8371                         | 108,446.00    |
| 29/10/2018 | R248 On 07-February-19 | 9.06   | Call         | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 29/10/2018 | R248 On 07-February-19 | 9.07   | Call         | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 29/10/2018 | R248 On 07-February-19 | 9.05   | Call         | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 29/10/2018 | R248 On 07-February-19 | 9.07   | Put          | Bond Future | 10208     | 11                            | 10208     | 11                              | 0.00          |
| 29/10/2018 | R248 On 07-February-19 | 9.05   | Put          | Bond Future | 10400     | 11                            | 10400     | 11                              | 0.00          |
| 29/10/2018 | R248 On 07-February-19 | 9.06   | Put          | Bond Future | 10304     | 11                            | 10304     | 11                              | 0.00          |
| 29/10/2018 | R248 On 02-May-19      |        |              | Bond Future | 10.25     | 86.9985                       | 10.2509   | 86.9985                         | 0.00          |
| 29/10/2018 | R248 On 02-May-19      | 9.90   | Call         | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 29/10/2018 | R248 On 02-May-19      | 9.91   | Call         | Bond Future | 2180      | 2                             | 2180      | 2                               | 0.00          |
| 29/10/2018 | R248 On 02-May-19      | 9.89   | Call         | Bond Future | 2112      | 2                             | 2112      | 2                               | 0.00          |
| 29/10/2018 | R248 On 02-May-19      | 9.91   | Put          | Bond Future | 5017      | 6                             | 5017      | 6                               | 0.00          |
| 29/10/2018 | R248 On 02-May-19      | 9.89   | Put          | Bond Future | 5120      | 6                             | 5120      | 6                               | 0.00          |
| 29/10/2018 | R248 On 02-May-19      | 9.90   | Put          | Bond Future | 5068      | 6                             | 5068      | 6                               | 0.00          |
| 29/10/2018 | R248 On 01-August-19   |        |              | Bond Future | 10.30     | 88.7611                       | 10.3029   | 88.7611                         | 0.00          |
| 29/10/2018 | R248 On 01-August-19   | 10.36  | Call         | Bond Future | 4446      | 4                             | 4446      | 4                               | 0.00          |
| 29/10/2018 | R248 On 01-August-19   | 10.35  | Call         | Bond Future | 4403      | 4                             | 4403      | 4                               | 0.00          |
| 29/10/2018 | R248 On 01-August-19   | 10.34  | Call         | Bond Future | 4361      | 4                             | 4361      | 4                               | 0.00          |
| 29/10/2018 | R248 On 01-August-19   | 10.35  | Put          | Bond Future | 4028      | 4                             | 4028      | 4                               | 0.00          |
| 29/10/2018 | R248 On 01-August-19   | 10.34  | Put          | Bond Future | 4065      | 4                             | 4065      | 4                               | 0.00          |
| 29/10/2018 | R248 On 01-August-19   | 10.36  | Put          | Bond Future | 3991      | 4                             | 3991      | 4                               | 0.00          |