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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/07/2018 TO: 03/07/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 2025 On 02-August-18 | | | Bond Future | 130.91 | 131.1307 | 130.9069 | 131.1307 | 864.00 |
| 03/07/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 5753 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 5763 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 5743 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2025 On 01-November-18 | | | Bond Future | 133.27 | 133.4987 | 133.2714 | 133.4987 | 0.00 |
| 03/07/2018 | 2025 On 07-February-19 | | | Bond Future | 134.47 | 134.6993 | 134.4666 | 134.6993 | 0.00 |
| 03/07/2018 | 2029 On 02-August-18 | | | Bond Future | 99.75 | 99.7422 | 99.7547 | 99.7422 | 1,370.00 |
| 03/07/2018 | 2029 On 01-November-18 | | | Bond Future | 100.51 | 100.4939 | 100.5070 | 100.4939 | 0.00 |
| 03/07/2018 | 2029 On 07-February-19 | | | Bond Future | 102.47 | 102.4617 | 102.4743 | 102.4617 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | | | Bond Future | 9.27 | 91.0493 | 91.3195 | 91.0493 | 50,411.00 |
| 03/07/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 24 | 0 | 0 | 0 | 7,850.00 |
| 03/07/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 290 | 0 | 0 | 0 | 7,850.00 |
| 03/07/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 541 | 1 | 1 | 1 | 7,850.00 |
| 03/07/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 2660 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 5163 | 5 | 5 | 5 | 0.00 |
| 03/07/2018 | 2030 On 01-November-18 | | | Bond Future | 9.33 | 92.6729 | 92.9484 | 92.6729 | 0.00 |
| 03/07/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 464 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 5414 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 5471 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 5358 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | 2030 On 07-February-19 | | | Bond Future | 9.41 | 90.4607 | 90.7408 | 90.4607 | 0.00 |
| 03/07/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 6158 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 6207 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 6256 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2032 On 02-August-18 | | | Bond Future | 9.44 | 93.5380 | 93.8657 | 93.5380 | 36,205.00 |
| 03/07/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 2266 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 622 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2032 On 01-November-18 | | | Bond Future | 9.51 | 91.0512 | 91.3852 | 91.0512 | 0.00 |
| 03/07/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 516 | 0 | 1 | 0 | 0.00 |
| 03/07/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 531 | 0 | 1 | 0 | 0.00 |
| 03/07/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 501 | 0 | 1 | 0 | 0.00 |
| 03/07/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 6040 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 5979 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 5919 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2032 On 07-February-19 | | | Bond Future | 9.59 | 92.8169 | 93.1565 | 92.8169 | 0.00 |
| 03/07/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 1212 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 6791 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 6845 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 6738 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2033 On 02-August-18 | | | Bond Future | 102.43 | 102.4199 | 102.4328 | 102.4199 | 11,819.00 |
| 03/07/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 7497 | 8 | 7 | 8 | 0.00 |
| 03/07/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 7507 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 7487 | 8 | 7 | 8 | 0.00 |
| 03/07/2018 | 2033 On 01-November-18 | | | Bond Future | 103.16 | 103.1485 | 103.1621 | 103.1485 | 0.00 |
| 03/07/2018 | 2033 On 07-February-19 | | | Bond Future | 105.18 | 105.1684 | 105.1813 | 105.1684 | 0.00 |
| 03/07/2018 | 2037 On 02-August-18 | | | Bond Future | 9.63 | 90.2053 | 90.4910 | 90.2053 | 56,287.00 |
| 03/07/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 2972 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 3031 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 454 | 1 | 0 | 1 | 0.00 |
| 03/07/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 488 | 1 | 0 | 1 | 0.00 |
| 03/07/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 471 | 1 | 0 | 1 | 0.00 |
| 03/07/2018 | 2037 On 01-November-18 | | | Bond Future | 9.70 | 91.8139 | 92.1051 | 91.8139 | 0.00 |
| 03/07/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 709 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 6213 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 6147 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 6280 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | 2037 On 07-February-19 | | | Bond Future | 9.77 | 89.3344 | 89.6305 | 89.3344 | 0.00 |
| 03/07/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 1618 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1644 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 7282 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 7400 | 8 | 7 | 8 | 0.00 |
| 03/07/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 7341 | 8 | 7 | 8 | 0.00 |
| 03/07/2018 | 2038 On 02-August-18 | | | Bond Future | 122.02 | 122.0060 | 122.0217 | 122.0060 | 9,150.00 |
| 03/07/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 12508 | 13 | 13 | 13 | 0.00 |
| 03/07/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 12518 | 13 | 13 | 13 | 0.00 |
| 03/07/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 12528 | 13 | 13 | 13 | 0.00 |
| 03/07/2018 | 2038 On 01-November-18 | | | Bond Future | 124.23 | 124.2093 | 124.2258 | 124.2093 | 280.00 |
| 03/07/2018 | 2038 On 07-February-19 | | | Bond Future | 125.07 | 125.0511 | 125.0671 | 125.0511 | 0.00 |
| 03/07/2018 | 2040 On 02-August-18 | | | Bond Future | 9.69 | 93.5927 | 93.9426 | 93.5927 | 22,929.00 |
| 03/07/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 3422 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 3358 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 3294 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 487 | 1 | 0 | 1 | 0.00 |
| 03/07/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 470 | 1 | 0 | 1 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | | | Bond Future | 9.76 | 95.2617 | 95.6182 | 95.2617 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 1029 | 1 | 1 | 1 | 3,540.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 3155 | 3 | 3 | 3 | 3,540.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 771 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 792 | 1 | 1 | 1 | 2,950.00 |
| 03/07/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 117 | 0 | 0 | 0 | 2,950.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 6828 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 11750 | 12 | 12 | 12 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 6613 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 6684 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 6756 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 2814 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 5930 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | 2040 On 07-February-19 | | | Bond Future | 9.83 | 92.5985 | 92.9612 | 92.5985 | 0.00 |
| 03/07/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 1611 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 7857 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 7921 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 7793 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | 2044 On 02-August-18 | | | Bond Future | 9.71 | 90.7740 | 91.1294 | 90.7740 | 36,268.00 |
| 03/07/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 3485 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 499 | 1 | 0 | 1 | 0.00 |
| 03/07/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 03/07/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 516 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2044 On 01-November-18 | | | Bond Future | 9.78 | 92.3927 | 92.7549 | 92.3927 | 0.00 |
| 03/07/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 843 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 866 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 6669 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 6597 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 6742 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | 2044 On 07-February-19 | | | Bond Future | 9.85 | 89.7992 | 90.1677 | 89.7992 | 0.00 |
| 03/07/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 1781 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 7871 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 7806 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 7741 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | 2046 On 02-August-18 | | | Bond Future | 116.90 | 116.8818 | 116.8968 | 116.8818 | 11,876.00 |
| 03/07/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 11873 | 12 | 12 | 12 | 0.00 |
| 03/07/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 11893 | 12 | 12 | 12 | 0.00 |
| 03/07/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 11883 | 12 | 12 | 12 | 0.00 |
| 03/07/2018 | 2046 On 01-November-18 | | | Bond Future | 117.36 | 117.3436 | 117.3593 | 117.3436 | 140.00 |
| 03/07/2018 | 2046 On 07-February-19 | | | Bond Future | 119.66 | 119.6411 | 119.6562 | 119.6411 | 0.00 |
| 03/07/2018 | 2050 On 02-August-18 | | | Bond Future | 121.18 | 121.1652 | 121.1806 | 121.1652 | 9,701.00 |
| 03/07/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 16359 | 16 | 16 | 16 | 0.00 |
| 03/07/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 16339 | 16 | 16 | 16 | 0.00 |
| 03/07/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 16349 | 16 | 16 | 16 | 0.00 |
| 03/07/2018 | 2050 On 01-November-18 | | | Bond Future | 123.37 | 123.3533 | 123.3696 | 123.3533 | 135.00 |
| 03/07/2018 | 2050 On 07-February-19 | | | Bond Future | 124.01 | 123.9973 | 124.0130 | 123.9973 | 0.00 |
| 03/07/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | AL37 On 02-August-18 | | | Index Future | 583.39 | 582.5130 | 583.3880 | 582.5130 | 0.00 |
| 03/07/2018 | AL37 On 01-November-18 | | | Index Future | 593.80 | 592.9030 | 593.7960 | 592.9030 | 0.00 |
| 03/07/2018 | AL37 On 07-February-19 | | | Index Future | 605.31 | 604.4040 | 605.3100 | 604.4040 | 0.00 |
| 03/07/2018 | AL7T On 02-August-18 | | | Index Future | 676.65 | 674.9830 | 676.6470 | 674.9830 | 0.00 |
| 03/07/2018 | AL7T On 01-November-18 | | | Index Future | 688.72 | 687.0220 | 688.7190 | 687.0220 | 0.00 |
| 03/07/2018 | AL7T On 07-February-19 | | | Index Future | 702.07 | 700.3490 | 702.0730 | 700.3490 | 0.00 |
| 03/07/2018 | ALBI On 02-August-18 | | | Index Future | 614.81 | 612.9900 | 614.8110 | 612.9900 | 858.00 |
| 03/07/2018 | ALBI On 01-November-18 | | | Index Future | 625.78 | 623.9240 | 625.7800 | 623.9240 | 0.00 |
| 03/07/2018 | ALBI On 07-February-19 | | | Index Future | 637.91 | 636.0260 | 637.9140 | 636.0260 | 0.00 |
| 03/07/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/07/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/07/2018 | EL28 On 02-August-18 | | | Bond Future | 128.91 | 129.1112 | 128.9101 | 129.1112 | 0.00 |
| 03/07/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 6030 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 6040 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 6020 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | ES33 On 02-August-18 | | | Bond Future | 10.89 | 77.8393 | 78.0869 | 77.8393 | 9,466.00 |
| 03/07/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 1470 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 1528 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 1586 | 1 | 2 | 1 | 0.00 |
| 03/07/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | ES33 On 01-November-18 | | | Bond Future | 11.01 | 75.4392 | 75.6915 | 75.4392 | 0.00 |
| 03/07/2018 | ES33 On 07-February-19 | | | Bond Future | 11.14 | 76.9021 | 77.1587 | 76.9021 | 0.00 |
| 03/07/2018 | ES42 On 02-August-18 | | | Bond Future | 11.08 | 80.6373 | 80.9196 | 80.6373 | 7,957.00 |
| 03/07/2018 | ES42 On 01-November-18 | | | Bond Future | 11.19 | 77.8153 | 78.1031 | 77.8153 | 0.00 |
| 03/07/2018 | ES42 On 07-February-19 | | | Bond Future | 11.31 | 79.3241 | 79.6168 | 79.3241 | 0.00 |
| 03/07/2018 | GOVI On 02-August-18 | | | GOVI | 610.17 | 608.2400 | 610.1740 | 608.2400 | 475.00 |
| 03/07/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 44640 | 3 | 4 | 3 | 0.00 |
| 03/07/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 44540 | 3 | 4 | 3 | 0.00 |
| 03/07/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 44740 | 3 | 4 | 3 | 0.00 |
| 03/07/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 01-November-18 | | | GOVI | 621.06 | 619.0890 | 621.0600 | 619.0890 | 0.00 |
| 03/07/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 324300 | 34 | 32 | 34 | 0.00 |
| 03/07/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 324500 | 34 | 32 | 34 | 0.00 |
| 03/07/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 324400 | 34 | 32 | 34 | 0.00 |
| 03/07/2018 | GOVI On 07-February-19 | | | GOVI | 633.10 | 631.0970 | 633.1030 | 631.0970 | 0.00 |
| 03/07/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 334070 | 35 | 33 | 35 | 0.00 |
| 03/07/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 334170 | 35 | 33 | 35 | 0.00 |
| 03/07/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 334270 | 35 | 33 | 35 | 0.00 |
| 03/07/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | IGOV On 02-August-18 | | | Index Future | 251.03 | 251.4380 | 251.0320 | 251.4380 | 852.00 |
| 03/07/2018 | IGOV On 01-November-18 | | | Index Future | 255.57 | 255.9800 | 255.5680 | 255.9800 | 227.00 |
| 03/07/2018 | IGOV On 07-February-19 | | | Index Future | 260.57 | 260.9930 | 260.5710 | 260.9930 | 0.00 |
| 03/07/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 101.76 | 101.7600 | 101.7600 | 101.7600 | 0.00 |
| 03/07/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2400 | 102.2400 | 102.2400 | 0.00 |
| 03/07/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.59 | 99.5900 | 99.5900 | 99.5900 | 0.00 |
| 03/07/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.04 | 102.0500 | 102.0400 | 102.0500 | 0.00 |
| 03/07/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.97 | 99.9800 | 99.9700 | 99.9800 | 0.00 |
| 03/07/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.52 | 98.5200 | 98.5200 | 98.5200 | 0.00 |
| 03/07/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.91 | 98.9100 | 98.9100 | 98.9100 | 0.00 |
| 03/07/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 03/07/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.78 | 99.7900 | 99.7800 | 99.7900 | 0.00 |
| 03/07/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.97 | 101.9800 | 101.9700 | 101.9800 | 0.00 |
| 03/07/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.98 | 103.0000 | 102.9800 | 103.0000 | 0.00 |
| 03/07/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.09 | 99.1100 | 99.0900 | 99.1100 | 0.00 |
| 03/07/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.75 | 102.7800 | 102.7500 | 102.7800 | 0.00 |
| 03/07/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.85 | 99.8800 | 99.8500 | 99.8800 | 0.00 |
| 03/07/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.74 | 96.7900 | 96.7400 | 96.7900 | 0.00 |
| 03/07/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.02 | 96.0700 | 96.0200 | 96.0700 | 0.00 |
| 03/07/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.26 | 95.3200 | 95.2600 | 95.3200 | 0.00 |
| 03/07/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.50 | 95.5600 | 95.5000 | 95.5600 | 0.00 |
| 03/07/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.74 | 97.7900 | 97.7400 | 97.7900 | 51.00 |
| 03/07/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.92 | 97.9600 | 97.9200 | 97.9600 | 0.00 |
| 03/07/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.17 | 99.2100 | 99.1700 | 99.2100 | 0.00 |
| 03/07/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 103.13 | 103.1700 | 103.1300 | 103.1700 | 0.00 |
| 03/07/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.43 | 104.4700 | 104.4300 | 104.4700 | 0.00 |
| 03/07/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 97.91 | 97.9500 | 97.9100 | 97.9500 | 0.00 |
| 03/07/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 103.97 | 104.0100 | 103.9700 | 104.0100 | 0.00 |
| 03/07/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 99.54 | 99.5900 | 99.5400 | 99.5900 | 0.00 |
| 03/07/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.50 | 96.6200 | 96.5000 | 96.6200 | 0.00 |
| 03/07/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.56 | 93.6800 | 93.5600 | 93.6800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 92.34 | 92.4600 | 92.3400 | 92.4600 | 0.00 |
| 03/07/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.51 | 94.6400 | 94.5100 | 94.6400 | 0.00 |
| 03/07/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 98.27 | 98.4100 | 98.2700 | 98.4100 | 0.00 |
| 03/07/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.86 | 97.0100 | 96.8600 | 97.0100 | 0.00 |
| 03/07/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.93 | 99.0900 | 98.9300 | 99.0900 | 0.00 |
| 03/07/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 104.35 | 104.5000 | 104.3500 | 104.5000 | 0.00 |
| 03/07/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 104.73 | 104.8700 | 104.7300 | 104.8700 | 0.00 |
| 03/07/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 98.34 | 98.4800 | 98.3400 | 98.4800 | 0.00 |
| 03/07/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 105.47 | 105.6000 | 105.4700 | 105.6000 | 0.00 |
| 03/07/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 99.12 | 99.2600 | 99.1200 | 99.2600 | 0.00 |
| 03/07/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 03/07/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 03/07/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 03/07/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 03/07/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 03/07/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 35,000.00 |
| 03/07/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 0.00 |
| 03/07/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 92.9700 | 92.9700 | 0.00 |
| 03/07/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 03/07/2018 | R023 On 02-August-18 | | | Bond Future | 8.24 | 101.3652 | 101.5189 | 101.3652 | 41,874.00 |
| 03/07/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 7601 | 7 | 8 | 7 | 0.00 |
| 03/07/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 7635 | 7 | 8 | 7 | 0.00 |
| 03/07/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 7568 | 7 | 8 | 7 | 0.00 |
| 03/07/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 01-November-18 | | | Bond Future | 8.31 | 99.2469 | 99.4038 | 99.2469 | 0.00 |
| 03/07/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 7634 | 7 | 8 | 7 | 0.00 |
| 03/07/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 7602 | 7 | 8 | 7 | 0.00 |
| 03/07/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 7570 | 7 | 8 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 07-February-19 | | | Bond Future | 8.40 | 101.1716 | 101.3308 | 101.1716 | 0.00 |
| 03/07/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 6975 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 7033 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 7004 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R035 On 02-August-18 | | | Bond Future | 9.57 | 97.8138 | 98.1374 | 97.8138 | 68,489.00 |
| 03/07/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 1939 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 1890 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 1988 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R035 On 01-November-18 | | | Bond Future | 9.64 | 95.0623 | 95.3921 | 95.0623 | 0.00 |
| 03/07/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 600 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 6360 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 6428 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 6293 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | R035 On 07-February-19 | | | Bond Future | 9.72 | 96.9059 | 97.2413 | 96.9059 | 0.00 |
| 03/07/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 1493 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 1468 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 7464 | 8 | 7 | 8 | 0.00 |
| 03/07/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 7406 | 8 | 7 | 8 | 0.00 |
| 03/07/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 7523 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | | | Bond Future | 8.86 | 110.5953 | 110.8507 | 110.5953 | 108,516.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 49 | 0 | 0 | 0 | 3,020.00 |
| 03/07/2018 | R186 On 02-August-18 | 9.04 | Call | Bond Future | 1639 | 1 | 2 | 1 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.75 | Call | Bond Future | 674 | 1 | 1 | 1 | 2,500.00 |
| 03/07/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,020.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 2719 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.75 | Put | Bond Future | 1386 | 2 | 1 | 2 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 3938 | 4 | 4 | 4 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 8884 | 9 | 9 | 9 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 9.04 | Put | Bond Future | 561 | 1 | 1 | 1 | 2,500.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 2612 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 2666 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | | | Bond Future | 8.94 | 112.5676 | 112.8281 | 112.5676 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 810 | 1 | 1 | 1 | 5,000.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 2693 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 208 | 0 | 0 | 0 | 5,000.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 3477 | 4 | 3 | 4 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1482 | 2 | 1 | 2 | 5,000.00 |
| 03/07/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 6303 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 3393 | 4 | 3 | 4 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 3435 | 4 | 3 | 4 | 0.00 |
| 03/07/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 3733 | 4 | 4 | 4 | 0.00 |
| 03/07/2018 | R186 On 07-February-19 | | | Bond Future | 9.02 | 109.4456 | 109.7102 | 109.4456 | 0.00 |
| 03/07/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 886 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 5704 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 5795 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 5749 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R197 On 02-August-18 | | | Bond Future | 298.03 | 298.5634 | 298.0334 | 298.5634 | 2,388.00 |
| 03/07/2018 | R197 On 01-November-18 | | | Bond Future | 303.42 | 303.9551 | 303.4168 | 303.9551 | 0.00 |
| 03/07/2018 | R197 On 07-February-19 | | | Bond Future | 302.00 | 302.5506 | 301.9993 | 302.5506 | 0.00 |
| 03/07/2018 | R202 On 02-August-18 | | | Bond Future | 233.64 | 235.0214 | 233.6447 | 235.0214 | 22,040.00 |
| 03/07/2018 | R202 On 01-November-18 | | | Bond Future | 237.87 | 239.2656 | 237.8652 | 239.2656 | 0.00 |
| 03/07/2018 | R202 On 07-February-19 | | | Bond Future | 238.61 | 240.0435 | 238.6139 | 240.0435 | 0.00 |
| 03/07/2018 | R204 On 02-August-18 | | | Bond Future | 6.59 | 101.5106 | 101.5065 | 101.5106 | 10,270.00 |
| 03/07/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 02-August-18 | | | Bond Future | 7.54 | 100.0011 | 100.0588 | 100.0011 | 21,440.00 |
| 03/07/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 929 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 01-November-18 | | | Bond Future | 7.60 | 101.7845 | 101.8437 | 101.7845 | 0.00 |
| 03/07/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 975 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 953 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 07-February-19 | | | Bond Future | 7.68 | 100.1135 | 100.1730 | 100.1135 | 0.00 |
| 03/07/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 1022 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R208 On 02-August-18 | | | Bond Future | 7.83 | 99.7262 | 99.8235 | 99.7262 | 29,288.00 |
| 03/07/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 1646 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 1669 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 01-November-18 | | | Bond Future | 7.90 | 98.1051 | 98.2046 | 98.1051 | 0.00 |
| 03/07/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1749 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1729 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 07-February-19 | | | Bond Future | 7.99 | 100.0077 | 100.1083 | 100.0077 | 0.00 |
| 03/07/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1798 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | | | Bond Future | 9.54 | 74.0762 | 74.3492 | 74.0762 | 125,373.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 4388 | 4 | 4 | 4 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 93 | 0 | 0 | 0 | 5,000.00 |
| 03/07/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 7941 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 1619 | 1 | 2 | 1 | 435.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 3 | 0 | 0 | 0 | 500.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 5348 | 5 | 5 | 5 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 2 | 0 | 0 | 0 | 5,000.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 5405 | 5 | 5 | 5 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 5462 | 5 | 5 | 5 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 7772 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 4127 | 4 | 4 | 4 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 5019 | 5 | 5 | 5 | 500.00 |
| 03/07/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 7541 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 7 | 0 | 0 | 0 | 435.00 |
| 03/07/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 1580 | 2 | 2 | 2 | 5,000.00 |
| 03/07/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 130 | 0 | 0 | 0 | 435.00 |
| 03/07/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 2615 | 3 | 3 | 3 | 500.00 |
| 03/07/2018 | R209 On 01-November-18 | | | Bond Future | 9.60 | 72.2496 | 72.5277 | 72.2496 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 71640 | 71 | 72 | 71 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 528 | 0 | 1 | 0 | 2,000.00 |
| 03/07/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 71640 | 71 | 72 | 71 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 3732 | 4 | 4 | 4 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 2448 | 2 | 2 | 2 | 2,000.00 |
| 03/07/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 3859 | 4 | 4 | 4 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 71640 | 71 | 72 | 71 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 1498 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 3774 | 4 | 4 | 4 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 6552 | 6 | 7 | 6 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 3606 | 3 | 4 | 3 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1443 | 2 | 1 | 2 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 1321 | 1 | 1 | 1 | 5,850.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 1361 | 1 | 1 | 1 | 2,000.00 |
| 03/07/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 3270 | 3 | 3 | 3 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 5467 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | R209 On 07-February-19 | | | Bond Future | 9.67 | 73.6507 | 73.9336 | 73.6507 | 0.00 |
| 03/07/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 1345 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 1367 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 6260 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 6210 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 6161 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R210 On 02-August-18 | | | Bond Future | 187.45 | 187.7491 | 187.4537 | 187.7491 | 2,179.00 |
| 03/07/2018 | R210 On 01-November-18 | | | Bond Future | 188.34 | 188.6394 | 188.3394 | 188.6394 | 0.00 |
| 03/07/2018 | R210 On 07-February-19 | | | Bond Future | 192.03 | 192.3331 | 192.0258 | 192.3331 | 0.00 |
| 03/07/2018 | R212 On 02-August-18 | | | Bond Future | 153.51 | 153.4891 | 153.5069 | 153.4891 | 4,777.00 |
| 03/07/2018 | R212 On 01-November-18 | | | Bond Future | 156.28 | 156.2609 | 156.2797 | 156.2609 | 0.00 |
| 03/07/2018 | R212 On 07-February-19 | | | Bond Future | 157.18 | 157.1669 | 157.1849 | 157.1669 | 0.00 |
| 03/07/2018 | R213 On 02-August-18 | | | Bond Future | 9.35 | 85.5240 | 85.8526 | 85.5240 | 33,503.00 |
| 03/07/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 383 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 349 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 2278 | 3 | 2 | 3 | 0.00 |
| 03/07/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 2329 | 3 | 2 | 3 | 0.00 |
| 03/07/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 2229 | 2 | 2 | 2 | 0.00 |
| 03/07/2018 | R213 On 01-November-18 | | | Bond Future | 9.42 | 83.5032 | 83.8381 | 83.5032 | 0.00 |
| 03/07/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 441 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 5529 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 5586 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 5473 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | R213 On 07-February-19 | | | Bond Future | 9.50 | 85.1226 | 85.4633 | 85.1226 | 0.00 |
| 03/07/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 1083 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 6319 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 6271 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 6368 | 7 | 6 | 7 | 0.00 |
| 03/07/2018 | R214 On 02-August-18 | | | Bond Future | 9.67 | 73.6340 | 73.9190 | 73.6340 | 32,496.00 |
| 03/07/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 5356 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 5281 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 5432 | 6 | 5 | 6 | 0.00 |
| 03/07/2018 | R214 On 01-November-18 | | | Bond Future | 9.73 | 71.6544 | 71.9448 | 71.6544 | 0.00 |
| 03/07/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 522 | 0 | 1 | 0 | 0.00 |
| 03/07/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 537 | 0 | 1 | 0 | 0.00 |
| 03/07/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 5911 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 6036 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 5973 | 6 | 6 | 6 | 0.00 |
| 03/07/2018 | R214 On 07-February-19 | | | Bond Future | 9.80 | 73.0440 | 73.3394 | 73.0440 | 0.00 |
| 03/07/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 1288 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 6842 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 6787 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 6733 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/07/2018 | R248 On 02-August-18 | | | Bond Future | 9.71 | 94.1715 | 94.5356 | 94.1715 | 103,131.00 |
| 03/07/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 03/07/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 6924 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 7022 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 6826 | 7 | 7 | 7 | 0.00 |
| 03/07/2018 | R248 On 01-November-18 | | | Bond Future | 9.77 | 91.4184 | 91.7894 | 91.4184 | 0.00 |
| 03/07/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 7674 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 7593 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 7755 | 8 | 8 | 8 | 0.00 |
| 03/07/2018 | R248 On 07-February-19 | | | Bond Future | 9.84 | 93.1913 | 93.5687 | 93.1913 | 0.00 |
| 03/07/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 1506 | 1 | 2 | 1 | 0.00 |
| 03/07/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 1534 | 1 | 2 | 1 | 0.00 |
| 03/07/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 1479 | 1 | 1 | 1 | 0.00 |
| 03/07/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 8686 | 9 | 9 | 9 | 0.00 |
| 03/07/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 8829 | 9 | 9 | 9 | 0.00 |
| 03/07/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 8757 | 9 | 9 | 9 | 0.00 |