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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/08/2018 TO: 10/08/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 2025 On 01-November-18 | | | Bond Future | 133.35 | 133.3566 | 133.3480 | 133.3566 | 365.00 |
| 10/08/2018 | 2025 On 07-February-19 | | | Bond Future | 134.54 | 134.5458 | 134.5369 | 134.5458 | 0.00 |
| 10/08/2018 | 2025 On 02-May-19 | | | Bond Future | 136.80 | 136.8090 | 136.7981 | 136.8090 | 0.00 |
| 10/08/2018 | 2029 On 01-November-18 | | | Bond Future | 99.90 | 100.2910 | 99.9047 | 100.2910 | 1,600.00 |
| 10/08/2018 | 2029 On 07-February-19 | | | Bond Future | 101.86 | 102.2491 | 101.8551 | 102.2491 | 0.00 |
| 10/08/2018 | 2029 On 02-May-19 | | | Bond Future | 102.49 | 102.8965 | 102.4945 | 102.8965 | 0.00 |
| 10/08/2018 | 2030 On 01-November-18 | | | Bond Future | 9.35 | 94.0545 | 92.8528 | 94.0545 | 49,445.00 |
| 10/08/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 5251 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 5312 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 5190 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | 2030 On 07-February-19 | | | Bond Future | 9.43 | 91.8646 | 90.6393 | 91.8646 | 167.00 |
| 10/08/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 687 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 5860 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 5913 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 5965 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2030 On 02-May-19 | | | Bond Future | 9.50 | 93.3928 | 92.1460 | 93.3928 | 0.00 |
| 10/08/2018 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 2825 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 2887 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 2856 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 3471 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 3439 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 3502 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | 2032 On 01-November-18 | | | Bond Future | 9.54 | 92.5064 | 91.2055 | 92.5064 | 36,838.00 |
| 10/08/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 5940 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 5873 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 5807 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2032 On 07-February-19 | | | Bond Future | 9.62 | 94.2958 | 92.9695 | 94.2958 | 456.00 |
| 10/08/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 757 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 6541 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 6598 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 6483 | 6 | 6 | 6 | 0.00 |
| 10/08/2018 | 2032 On 02-May-19 | | | Bond Future | 9.69 | 91.7094 | 90.3599 | 91.7094 | 0.00 |
| 10/08/2018 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 3200 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 3234 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 3268 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 3656 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 3723 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 3689 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | 2033 On 01-November-18 | | | Bond Future | 103.04 | 103.3056 | 103.0424 | 103.3056 | 5,770.00 |
| 10/08/2018 | 2033 On 07-February-19 | | | Bond Future | 105.05 | 105.3226 | 105.0541 | 105.3226 | 0.00 |
| 10/08/2018 | 2033 On 02-May-19 | | | Bond Future | 105.68 | 105.9496 | 105.6751 | 105.9496 | 0.00 |
| 10/08/2018 | 2037 On 01-November-18 | | | Bond Future | 9.69 | 93.4383 | 92.1425 | 93.4383 | 49,354.00 |
| 10/08/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 358 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 385 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 372 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 5858 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 5787 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 5930 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2037 On 07-February-19 | | | Bond Future | 9.76 | 90.9858 | 89.6647 | 90.9858 | 650.00 |
| 10/08/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 1122 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 1144 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1166 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 6769 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6895 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6832 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | 2037 On 02-May-19 | | | Bond Future | 9.83 | 92.4994 | 91.1552 | 92.4994 | 0.00 |
| 10/08/2018 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 3780 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 3820 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 3741 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 4057 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 4020 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 3983 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2038 On 01-November-18 | | | Bond Future | 124.36 | 124.3650 | 124.3577 | 124.3650 | 9,641.00 |
| 10/08/2018 | 2038 On 07-February-19 | | | Bond Future | 125.19 | 125.2020 | 125.1943 | 125.2020 | 0.00 |
| 10/08/2018 | 2038 On 02-May-19 | | | Bond Future | 127.30 | 127.3080 | 127.2984 | 127.3080 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | | | Bond Future | 9.78 | 96.8303 | 95.4405 | 96.8303 | 20,563.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 318 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 506 | 1 | 1 | 1 | 3,540.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 2383 | 3 | 2 | 3 | 3,540.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 305 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 345 | 1 | 0 | 1 | 2,950.00 |
| 10/08/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 20 | 0 | 0 | 0 | 2,950.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 331 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 6344 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 11831 | 10 | 12 | 10 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 6582 | 6 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 6422 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 2220 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 6502 | 5 | 7 | 5 | 0.00 |
| 10/08/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 5585 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2040 On 07-February-19 | | | Bond Future | 9.85 | 94.1929 | 92.7760 | 94.1929 | 100.00 |
| 10/08/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 1086 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 1132 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 1109 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 7512 | 7 | 8 | 7 | 0.00 |
| 10/08/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 7581 | 7 | 8 | 7 | 0.00 |
| 10/08/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 7443 | 7 | 7 | 7 | 0.00 |
| 10/08/2018 | 2040 On 02-May-19 | | | Bond Future | 9.92 | 95.7598 | 94.3181 | 95.7598 | 0.00 |
| 10/08/2018 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 4153 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 4111 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 4070 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 4370 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 4410 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2044 On 01-November-18 | | | Bond Future | 9.81 | 93.8443 | 92.4766 | 93.8443 | 38,582.00 |
| 10/08/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 349 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 363 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 378 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 6468 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 6388 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 6548 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | 2044 On 07-February-19 | | | Bond Future | 9.88 | 91.2744 | 89.8800 | 91.2744 | 108.00 |
| 10/08/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 1204 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 1229 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 1180 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 7586 | 7 | 8 | 7 | 0.00 |
| 10/08/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 7517 | 7 | 8 | 7 | 0.00 |
| 10/08/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 7447 | 7 | 7 | 7 | 0.00 |
| 10/08/2018 | 2044 On 02-May-19 | | | Bond Future | 9.94 | 92.7929 | 91.3740 | 92.7929 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 4156 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 4241 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 4198 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 4442 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 4483 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 4524 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | 2046 On 01-November-18 | | | Bond Future | 117.33 | 118.4816 | 117.3318 | 118.4816 | 11,966.00 |
| 10/08/2018 | 2046 On 07-February-19 | | | Bond Future | 119.62 | 120.7948 | 119.6224 | 120.7948 | 0.00 |
| 10/08/2018 | 2046 On 02-May-19 | | | Bond Future | 119.95 | 121.1414 | 119.9477 | 121.1414 | 0.00 |
| 10/08/2018 | 2050 On 01-November-18 | | | Bond Future | 123.43 | 124.7535 | 123.4279 | 124.7535 | 9,954.00 |
| 10/08/2018 | 2050 On 07-February-19 | | | Bond Future | 124.07 | 125.4178 | 124.0662 | 125.4178 | 0.00 |
| 10/08/2018 | 2050 On 02-May-19 | | | Bond Future | 126.15 | 127.5272 | 126.1515 | 127.5272 | 0.00 |
| 10/08/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | AL37 On 01-November-18 | | | Index Future | 592.72 | 596.4520 | 592.7210 | 596.4520 | 0.00 |
| 10/08/2018 | AL37 On 07-February-19 | | | Index Future | 604.19 | 607.9900 | 604.1860 | 607.9900 | 0.00 |
| 10/08/2018 | AL37 On 02-May-19 | | | Index Future | 614.23 | 618.1090 | 614.2340 | 618.1090 | 0.00 |
| 10/08/2018 | AL7T On 01-November-18 | | | Index Future | 688.51 | 696.0990 | 688.5110 | 696.0990 | 0.00 |
| 10/08/2018 | AL7T On 07-February-19 | | | Index Future | 701.83 | 709.5650 | 701.8290 | 709.5650 | 0.00 |
| 10/08/2018 | AL7T On 02-May-19 | | | Index Future | 713.50 | 721.3740 | 713.5010 | 721.3740 | 0.00 |
| 10/08/2018 | ALBI On 01-November-18 | | | Index Future | 624.88 | 632.4310 | 624.8760 | 632.4310 | 863.00 |
| 10/08/2018 | ALBI On 07-February-19 | | | Index Future | 636.96 | 644.6650 | 636.9630 | 644.6650 | 0.00 |
| 10/08/2018 | ALBI On 02-May-19 | | | Index Future | 647.56 | 655.3940 | 647.5560 | 655.3940 | 0.00 |
| 10/08/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C007 On 31-January-37 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/08/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C212 On 31-January-22 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2018 | ES33 On 01-November-18 | | | Bond Future | 10.98 | 76.8050 | 75.8343 | 76.8050 | 9,466.00 |
| 10/08/2018 | ES33 On 07-February-19 | | | Bond Future | 11.11 | 78.2908 | 77.3010 | 78.2908 | 0.00 |
| 10/08/2018 | ES33 On 02-May-19 | | | Bond Future | 11.22 | 75.8039 | 74.7967 | 75.8039 | 0.00 |
| 10/08/2018 | ES42 On 01-November-18 | | | Bond Future | 11.20 | 79.1564 | 78.0489 | 79.1564 | 7,957.00 |
| 10/08/2018 | ES42 On 07-February-19 | | | Bond Future | 11.32 | 80.6874 | 79.5583 | 80.6874 | 0.00 |
| 10/08/2018 | ES42 On 02-May-19 | | | Bond Future | 11.43 | 77.7698 | 76.6209 | 77.7698 | 0.00 |
| 10/08/2018 | GOVI On 01-November-18 | | | GOVI | 620.14 | 628.1070 | 620.1410 | 628.1070 | 465.00 |
| 10/08/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 333490 | 25 | 33 | 25 | 0.00 |
| 10/08/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 333690 | 25 | 33 | 25 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 333590 | 25 | 33 | 25 | 0.00 |
| 10/08/2018 | GOVI On 07-February-19 | | | GOVI | 632.14 | 640.2580 | 632.1370 | 640.2580 | 0.00 |
| 10/08/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 343730 | 26 | 34 | 26 | 0.00 |
| 10/08/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 343830 | 26 | 34 | 26 | 0.00 |
| 10/08/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 343930 | 26 | 34 | 26 | 0.00 |
| 10/08/2018 | GOVI On 02-May-19 | | | GOVI | 642.65 | 650.9140 | 642.6500 | 650.9140 | 0.00 |
| 10/08/2018 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 10/08/2018 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 10/08/2018 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 0 | 3 | 0 | 3 | 0.00 |
| 10/08/2018 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 52300 | 0 | 5 | 0 | 0.00 |
| 10/08/2018 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 52100 | 0 | 5 | 0 | 0.00 |
| 10/08/2018 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 52200 | 0 | 5 | 0 | 0.00 |
| 10/08/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/08/2018 | IGOV On 01-November-18 | | | Index Future | 254.80 | 255.8700 | 254.8000 | 255.8700 | 743.00 |
| 10/08/2018 | IGOV On 07-February-19 | | | Index Future | 259.77 | 260.8650 | 259.7740 | 260.8650 | 0.00 |
| 10/08/2018 | IGOV On 02-May-19 | | | Index Future | 264.14 | 265.2530 | 264.1410 | 265.2530 | 0.00 |
| 10/08/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 101.76 | 101.7600 | 101.7600 | 101.7600 | 0.00 |
| 10/08/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2300 | 102.2400 | 102.2300 | 0.00 |
| 10/08/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.59 | 99.5700 | 99.5900 | 99.5700 | 0.00 |
| 10/08/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.04 | 102.0000 | 102.0400 | 102.0000 | 0.00 |
| 10/08/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.98 | 99.9200 | 99.9800 | 99.9200 | 0.00 |
| 10/08/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.52 | 98.5200 | 98.5200 | 98.5200 | 0.00 |
| 10/08/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 10/08/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.32 | 99.3000 | 99.3200 | 99.3000 | 0.00 |
| 10/08/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.78 | 99.7400 | 99.7800 | 99.7400 | 0.00 |
| 10/08/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.98 | 101.9200 | 101.9800 | 101.9200 | 0.00 |
| 10/08/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 103.01 | 102.9200 | 103.0100 | 102.9200 | 0.00 |
| 10/08/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.13 | 99.0000 | 99.1300 | 99.0000 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.79 | 102.6300 | 102.7900 | 102.6300 | 0.00 |
| 10/08/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.89 | 99.7000 | 99.8900 | 99.7000 | 0.00 |
| 10/08/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.80 | 96.5700 | 96.8000 | 96.5700 | 0.00 |
| 10/08/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.08 | 95.8200 | 96.0800 | 95.8200 | 0.00 |
| 10/08/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.32 | 95.0300 | 95.3200 | 95.0300 | 0.00 |
| 10/08/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.56 | 95.2300 | 95.5600 | 95.2300 | 0.00 |
| 10/08/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.79 | 97.4400 | 97.7900 | 97.4400 | 51.00 |
| 10/08/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.96 | 97.5700 | 97.9600 | 97.5700 | 0.00 |
| 10/08/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.21 | 98.7800 | 99.2100 | 98.7800 | 0.00 |
| 10/08/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 103.15 | 102.7000 | 103.1500 | 102.7000 | 0.00 |
| 10/08/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.44 | 103.9600 | 104.4400 | 103.9600 | 0.00 |
| 10/08/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 97.89 | 97.3800 | 97.8900 | 97.3800 | 0.00 |
| 10/08/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 103.93 | 103.4100 | 103.9300 | 103.4100 | 0.00 |
| 10/08/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 99.50 | 98.9400 | 99.5000 | 98.9400 | 0.00 |
| 10/08/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.43 | 95.7100 | 96.4300 | 95.7100 | 0.00 |
| 10/08/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.48 | 92.7300 | 93.4800 | 92.7300 | 0.00 |
| 10/08/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 92.26 | 91.4800 | 92.2600 | 91.4800 | 0.00 |
| 10/08/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.43 | 93.6400 | 94.4300 | 93.6400 | 0.00 |
| 10/08/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 98.21 | 97.4100 | 98.2100 | 97.4100 | 0.00 |
| 10/08/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.79 | 95.9700 | 96.7900 | 95.9700 | 0.00 |
| 10/08/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.87 | 98.0400 | 98.8700 | 98.0400 | 0.00 |
| 10/08/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 104.29 | 103.4500 | 104.2900 | 103.4500 | 0.00 |
| 10/08/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 104.65 | 103.7900 | 104.6500 | 103.7900 | 0.00 |
| 10/08/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 98.24 | 97.3400 | 98.2400 | 97.3400 | 0.00 |
| 10/08/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 105.36 | 104.4700 | 105.3600 | 104.4700 | 0.00 |
| 10/08/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 99.00 | 98.0600 | 99.0000 | 98.0600 | 0.00 |
| 10/08/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 10/08/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 10/08/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 10/08/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 10/08/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 35,000.00 |
| 10/08/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 0.00 |
| 10/08/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 92.9700 | 92.9700 | 0.00 |
| 10/08/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 10/08/2018 | R023 On 01-November-18 | | | Bond Future | 8.37 | 99.8586 | 99.2044 | 99.8586 | 38,294.00 |
| 10/08/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 7430 | 8 | 7 | 8 | 0.00 |
| 10/08/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 7398 | 8 | 7 | 8 | 0.00 |
| 10/08/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 7367 | 8 | 7 | 8 | 0.00 |
| 10/08/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R023 On 07-February-19 | | | Bond Future | 8.46 | 101.7904 | 101.1233 | 101.7904 | 0.00 |
| 10/08/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 6724 | 7 | 7 | 7 | 0.00 |
| 10/08/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 6783 | 7 | 7 | 7 | 0.00 |
| 10/08/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 6754 | 7 | 7 | 7 | 0.00 |
| 10/08/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R023 On 02-May-19 | | | Bond Future | 8.54 | 99.5567 | 98.8772 | 99.5567 | 0.00 |
| 10/08/2018 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1345 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1327 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1309 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 1620 | 1 | 2 | 1 | 0.00 |
| 10/08/2018 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 1634 | 1 | 2 | 1 | 0.00 |
| 10/08/2018 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 1606 | 1 | 2 | 1 | 0.00 |
| 10/08/2018 | R035 On 01-November-18 | | | Bond Future | 9.63 | 96.7955 | 95.4665 | 96.7955 | 69,691.00 |
| 10/08/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 322 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 310 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 297 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 5995 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 6068 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 5923 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R035 On 07-February-19 | | | Bond Future | 9.71 | 98.6680 | 97.3131 | 98.6680 | 298.00 |
| 10/08/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 1047 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 1026 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6950 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 6887 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 7013 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | R035 On 02-May-19 | | | Bond Future | 9.78 | 95.8121 | 94.4335 | 95.8121 | 0.00 |
| 10/08/2018 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 3768 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 3807 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 3730 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 4006 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 4043 | 4 | 4 | 4 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | | | Bond Future | 8.93 | 114.0232 | 112.8589 | 114.0232 | 61,444.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 468 | 1 | 0 | 1 | 5,000.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.90 | Call | Bond Future | 1448 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 2281 | 3 | 2 | 3 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 62 | 0 | 0 | 0 | 5,000.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.90 | Put | Bond Future | 1642 | 1 | 2 | 1 | 2,500.00 |
| 10/08/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1040 | 1 | 1 | 1 | 5,000.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 3082 | 2 | 3 | 2 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 6127 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 2991 | 2 | 3 | 2 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 3036 | 2 | 3 | 2 | 0.00 |
| 10/08/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R186 On 07-February-19 | | | Bond Future | 9.01 | 110.9240 | 109.7368 | 110.9240 | 719.00 |
| 10/08/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 532 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 558 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 5431 | 5 | 5 | 5 | 0.00 |
| 10/08/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 5333 | 5 | 5 | 5 | 0.00 |
| 10/08/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 5382 | 5 | 5 | 5 | 0.00 |
| 10/08/2018 | R186 On 02-May-19 | | | Bond Future | 9.09 | 112.7694 | 111.5611 | 112.7694 | 0.00 |
| 10/08/2018 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 2571 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 2541 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 2511 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 2944 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 2917 | 2 | 3 | 2 | 0.00 |
| 10/08/2018 | R197 On 01-November-18 | | | Bond Future | 302.39 | 303.3886 | 302.3887 | 303.3886 | 2,350.00 |
| 10/08/2018 | R197 On 07-February-19 | | | Bond Future | 300.94 | 301.9613 | 300.9415 | 301.9613 | 0.00 |
| 10/08/2018 | R197 On 02-May-19 | | | Bond Future | 306.00 | 307.0402 | 305.9990 | 307.0402 | 0.00 |
| 10/08/2018 | R202 On 01-November-18 | | | Bond Future | 236.48 | 237.6230 | 236.4834 | 237.6230 | 10,129.00 |
| 10/08/2018 | R202 On 07-February-19 | | | Bond Future | 237.20 | 238.3581 | 237.1961 | 238.3581 | 0.00 |
| 10/08/2018 | R202 On 02-May-19 | | | Bond Future | 241.18 | 242.3673 | 241.1823 | 242.3673 | 0.00 |
| 10/08/2018 | R207 On 01-November-18 | | | Bond Future | 7.72 | 101.9236 | 101.7099 | 101.9236 | 19,348.00 |
| 10/08/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R207 On 07-February-19 | | | Bond Future | 7.84 | 100.2503 | 100.0322 | 100.2503 | 0.00 |
| 10/08/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 1175 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R207 On 02-May-19 | | | Bond Future | 8.06 | 101.9183 | 101.6952 | 101.9183 | 0.00 |
| 10/08/2018 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R208 On 01-November-18 | | | Bond Future | 8.01 | 98.3561 | 97.9725 | 98.3561 | 28,717.00 |
| 10/08/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1907 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1949 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | R208 On 07-February-19 | | | Bond Future | 8.12 | 100.2587 | 99.8674 | 100.2587 | 0.00 |
| 10/08/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 2010 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 2048 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 2029 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | R208 On 02-May-19 | | | Bond Future | 8.22 | 98.5273 | 98.1281 | 98.5273 | 0.00 |
| 10/08/2018 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | | | Bond Future | 9.60 | 73.6284 | 72.5382 | 73.6284 | 126,870.00 |
| 10/08/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 71650 | 73 | 72 | 73 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 262 | 1 | 0 | 1 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | R209 On 01-November-18 | 9.82 | Call | Bond Future | 2658 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 71650 | 73 | 72 | 73 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 3446 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 3310 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 1964 | 3 | 2 | 3 | 2,000.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.47 | Call | Bond Future | 1409 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 8.98 | Call | Bond Future | 368 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.49 | Call | Bond Future | 1470 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 71650 | 73 | 72 | 73 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 1055 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 3355 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 3176 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 6272 | 7 | 6 | 7 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.84 | Call | Bond Future | 2742 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 8.99 | Call | Bond Future | 382 | 1 | 0 | 1 | 760.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.49 | Put | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.84 | Put | Bond Future | 1203 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 8.99 | Put | Bond Future | 4589 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1003 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 897 | 1 | 1 | 1 | 5,850.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 1718 | 1 | 2 | 1 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.82 | Put | Bond Future | 1247 | 1 | 1 | 1 | 760.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.47 | Put | Bond Future | 2291 | 2 | 2 | 2 | 760.00 |
| 10/08/2018 | R209 On 01-November-18 | 8.98 | Put | Bond Future | 4648 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 931 | 1 | 1 | 1 | 2,000.00 |
| 10/08/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2815 | 2 | 3 | 2 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 5190 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | | | Bond Future | 9.67 | 75.0527 | 73.9412 | 75.0527 | 340.00 |
| 10/08/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 949 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 4906 | 0 | 5 | 0 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 2400 | 0 | 2 | 0 | 4,000.00 |
| 10/08/2018 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 1107 | 0 | 1 | 0 | 4,000.00 |
| 10/08/2018 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 5395 | 0 | 5 | 0 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5859 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 3265 | 0 | 3 | 0 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5807 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5754 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 1588 | 0 | 2 | 0 | 4,000.00 |
| 10/08/2018 | R209 On 02-May-19 | | | Bond Future | 9.73 | 73.1536 | 72.0226 | 73.1536 | 0.00 |
| 10/08/2018 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 3235 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 3202 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 3268 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 3538 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 3506 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 3474 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R210 On 01-November-18 | | | Bond Future | 185.15 | 185.6272 | 185.1456 | 185.6272 | 2,149.00 |
| 10/08/2018 | R210 On 07-February-19 | | | Bond Future | 188.76 | 189.2513 | 188.7601 | 189.2513 | 0.00 |
| 10/08/2018 | R210 On 02-May-19 | | | Bond Future | 189.38 | 189.8798 | 189.3778 | 189.8798 | 0.00 |
| 10/08/2018 | R212 On 01-November-18 | | | Bond Future | 155.96 | 156.2828 | 155.9647 | 156.2828 | 3,476.00 |
| 10/08/2018 | R212 On 07-February-19 | | | Bond Future | 156.85 | 157.1790 | 156.8545 | 157.1790 | 0.00 |
| 10/08/2018 | R212 On 02-May-19 | | | Bond Future | 159.49 | 159.8228 | 159.4907 | 159.8228 | 0.00 |
| 10/08/2018 | R213 On 01-November-18 | | | Bond Future | 9.44 | 84.8753 | 83.7303 | 84.8753 | 32,893.00 |
| 10/08/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 5381 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 5442 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 5321 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | R213 On 07-February-19 | | | Bond Future | 9.52 | 86.5172 | 85.3498 | 86.5172 | 112.00 |
| 10/08/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 688 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 6041 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 5988 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 6093 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R213 On 02-May-19 | | | Bond Future | 9.59 | 84.4095 | 83.2215 | 84.4095 | 0.00 |
| 10/08/2018 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 2844 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 2814 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 2783 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 3402 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 3433 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 3371 | 3 | 3 | 3 | 0.00 |
| 10/08/2018 | R214 On 01-November-18 | | | Bond Future | 9.76 | 72.8769 | 71.7410 | 72.8769 | 28,498.00 |
| 10/08/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 10/08/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 5821 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 5956 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 5889 | 5 | 6 | 5 | 0.00 |
| 10/08/2018 | R214 On 07-February-19 | | | Bond Future | 9.84 | 74.2868 | 73.1287 | 74.2868 | 0.00 |
| 10/08/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 10/08/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 6621 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 6562 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 6503 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | R214 On 02-May-19 | | | Bond Future | 9.89 | 72.2288 | 71.0506 | 72.2288 | 0.00 |
| 10/08/2018 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 3456 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 3387 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 3421 | 4 | 3 | 4 | 0.00 |
| 10/08/2018 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 3651 | 3 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2018 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 3618 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 3684 | 3 | 4 | 3 | 0.00 |
| 10/08/2018 | R248 On 01-November-18 | | | Bond Future | 9.80 | 92.9847 | 91.5330 | 92.9847 | 97,212.00 |
| 10/08/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 227 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 249 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 238 | 1 | 0 | 1 | 0.00 |
| 10/08/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 7534 | 6 | 8 | 6 | 0.00 |
| 10/08/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 7445 | 6 | 7 | 6 | 0.00 |
| 10/08/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 7624 | 6 | 8 | 6 | 0.00 |
| 10/08/2018 | R248 On 07-February-19 | | | Bond Future | 9.87 | 94.7836 | 93.3035 | 94.7836 | 0.00 |
| 10/08/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 985 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 1007 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 963 | 2 | 1 | 2 | 0.00 |
| 10/08/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 8424 | 8 | 8 | 8 | 0.00 |
| 10/08/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 8578 | 8 | 9 | 8 | 0.00 |
| 10/08/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 8501 | 8 | 9 | 8 | 0.00 |
| 10/08/2018 | R248 On 02-May-19 | | | Bond Future | 9.93 | 91.9264 | 90.4205 | 91.9264 | 0.00 |
| 10/08/2018 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 4317 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 4361 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 4274 | 5 | 4 | 5 | 0.00 |
| 10/08/2018 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 4549 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 4633 | 4 | 5 | 4 | 0.00 |
| 10/08/2018 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 4591 | 4 | 5 | 4 | 0.00 |