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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2018

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 2025 On 01-November-18 |        |              | Bond Future        | 132.56    | 132.5207                      | 132.5638  | 132.5207                        | 365.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | 2025 On 07-February-19 |        |              | Bond Future | 133.73    | 133.6873                      | 133.7314  | 133.6873                        | 0.00          |
| 19/09/2018 | 2025 On 02-May-19      |        |              | Bond Future | 135.98    | 135.9306                      | 135.9767  | 135.9306                        | 0.00          |
| 19/09/2018 | 2029 On 01-November-18 |        |              | Bond Future | 100.31    | 100.3989                      | 100.3086  | 100.3989                        | 2,938.00      |
| 19/09/2018 | 2029 On 07-February-19 |        |              | Bond Future | 102.26    | 102.3542                      | 102.2623  | 102.3542                        | 0.00          |
| 19/09/2018 | 2029 On 02-May-19      |        |              | Bond Future | 102.91    | 102.9992                      | 102.9068  | 102.9992                        | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 |        |              | Bond Future | 9.54      | 90.9973                       | 9.5356    | 90.9973                         | 54,904.00     |
| 19/09/2018 | 2030 On 01-November-18 | 8.58   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 8.90   | Call         | Bond Future | 100       | 0                             | 100       | 0                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 8.60   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 9.60   | Call         | Bond Future | 1431      | 1                             | 1431      | 1                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 8.59   | Call         | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 8.59   | Put          | Bond Future | 6269      | 7                             | 6269      | 7                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 8.58   | Put          | Bond Future | 6338      | 7                             | 6338      | 7                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 9.60   | Put          | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 8.90   | Put          | Bond Future | 4239      | 5                             | 4239      | 5                               | 0.00          |
| 19/09/2018 | 2030 On 01-November-18 | 8.60   | Put          | Bond Future | 6201      | 7                             | 6201      | 7                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 |        |              | Bond Future | 9.62      | 88.7405                       | 9.6223    | 88.7405                         | 167.00        |
| 19/09/2018 | 2030 On 07-February-19 | 8.62   | Call         | Bond Future | 305       | 0                             | 305       | 0                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.63   | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.90   | Call         | Bond Future | 610       | 1                             | 610       | 1                               | 1,920.00      |
| 19/09/2018 | 2030 On 07-February-19 | 8.70   | Call         | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.64   | Call         | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 9.60   | Call         | Bond Future | 2248      | 2                             | 2248      | 2                               | 1,920.00      |
| 19/09/2018 | 2030 On 07-February-19 | 9.40   | Call         | Bond Future | 1659      | 1                             | 1659      | 1                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.70   | Put          | Bond Future | 6330      | 7                             | 6330      | 7                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.63   | Put          | Bond Future | 6747      | 7                             | 6747      | 7                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.90   | Put          | Bond Future | 5234      | 6                             | 5234      | 6                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 9.40   | Put          | Bond Future | 3049      | 3                             | 3049      | 3                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.64   | Put          | Bond Future | 6687      | 7                             | 6687      | 7                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 9.60   | Put          | Bond Future | 2386      | 3                             | 2386      | 3                               | 0.00          |
| 19/09/2018 | 2030 On 07-February-19 | 8.62   | Put          | Bond Future | 6808      | 7                             | 6808      | 7                               | 0.00          |
| 19/09/2018 | 2030 On 02-May-19      |        |              | Bond Future | 9.70      | 90.2139                       | 9.7019    | 90.2139                         | 0.00          |
| 19/09/2018 | 2030 On 02-May-19      | 9.39   | Call         | Bond Future | 2006      | 2                             | 2006      | 2                               | 0.00          |
| 19/09/2018 | 2030 On 02-May-19      | 9.41   | Call         | Bond Future | 2060      | 2                             | 2060      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | 2030 On 02-May-19      | 9.40   | Call         | Bond Future | 2033      | 2                             | 2033      | 2                               | 0.00          |
| 19/09/2018 | 2030 On 02-May-19      | 9.40   | Put          | Bond Future | 3893      | 4                             | 3893      | 4                               | 0.00          |
| 19/09/2018 | 2030 On 02-May-19      | 9.41   | Put          | Bond Future | 3858      | 4                             | 3858      | 4                               | 0.00          |
| 19/09/2018 | 2030 On 02-May-19      | 9.39   | Put          | Bond Future | 3929      | 4                             | 3929      | 4                               | 0.00          |
| 19/09/2018 | 2032 On 01-November-18 |        |              | Bond Future | 9.73      | 89.1817                       | 9.7316    | 89.1817                         | 40,844.00     |
| 19/09/2018 | 2032 On 01-November-18 | 8.76   | Call         | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 19/09/2018 | 2032 On 01-November-18 | 8.77   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 19/09/2018 | 2032 On 01-November-18 | 8.75   | Call         | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 19/09/2018 | 2032 On 01-November-18 | 8.75   | Put          | Bond Future | 7080      | 8                             | 7080      | 8                               | 0.00          |
| 19/09/2018 | 2032 On 01-November-18 | 8.76   | Put          | Bond Future | 7006      | 8                             | 7006      | 8                               | 0.00          |
| 19/09/2018 | 2032 On 01-November-18 | 8.77   | Put          | Bond Future | 6931      | 8                             | 6931      | 8                               | 0.00          |
| 19/09/2018 | 2032 On 07-February-19 |        |              | Bond Future | 9.82      | 90.8994                       | 9.8204    | 90.8994                         | 456.00        |
| 19/09/2018 | 2032 On 07-February-19 | 8.82   | Call         | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 19/09/2018 | 2032 On 07-February-19 | 8.81   | Call         | Bond Future | 338       | 0                             | 338       | 0                               | 0.00          |
| 19/09/2018 | 2032 On 07-February-19 | 8.80   | Call         | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 19/09/2018 | 2032 On 07-February-19 | 8.81   | Put          | Bond Future | 7483      | 8                             | 7483      | 8                               | 0.00          |
| 19/09/2018 | 2032 On 07-February-19 | 8.80   | Put          | Bond Future | 7549      | 8                             | 7549      | 8                               | 0.00          |
| 19/09/2018 | 2032 On 07-February-19 | 8.82   | Put          | Bond Future | 7416      | 8                             | 7416      | 8                               | 0.00          |
| 19/09/2018 | 2032 On 02-May-19      |        |              | Bond Future | 9.90      | 88.2537                       | 9.8978    | 88.2537                         | 0.00          |
| 19/09/2018 | 2032 On 02-May-19      | 9.61   | Call         | Bond Future | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 19/09/2018 | 2032 On 02-May-19      | 9.62   | Call         | Bond Future | 2308      | 2                             | 2308      | 2                               | 0.00          |
| 19/09/2018 | 2032 On 02-May-19      | 9.63   | Call         | Bond Future | 2338      | 2                             | 2338      | 2                               | 0.00          |
| 19/09/2018 | 2032 On 02-May-19      | 9.63   | Put          | Bond Future | 4128      | 5                             | 4128      | 5                               | 0.00          |
| 19/09/2018 | 2032 On 02-May-19      | 9.61   | Put          | Bond Future | 4204      | 5                             | 4204      | 5                               | 0.00          |
| 19/09/2018 | 2032 On 02-May-19      | 9.62   | Put          | Bond Future | 4166      | 5                             | 4166      | 5                               | 0.00          |
| 19/09/2018 | 2033 On 01-November-18 |        |              | Bond Future | 102.72    | 102.7158                      | 102.7210  | 102.7158                        | 6,373.00      |
| 19/09/2018 | 2033 On 07-February-19 |        |              | Bond Future | 104.72    | 104.7163                      | 104.7217  | 104.7163                        | 0.00          |
| 19/09/2018 | 2033 On 02-May-19      |        |              | Bond Future | 105.34    | 105.3288                      | 105.3354  | 105.3288                        | 0.00          |
| 19/09/2018 | 2037 On 01-November-18 |        |              | Bond Future | 9.92      | 89.5507                       | 9.9192    | 89.5507                         | 52,674.00     |
| 19/09/2018 | 2037 On 01-November-18 | 9.01   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 19/09/2018 | 2037 On 01-November-18 | 9.03   | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 19/09/2018 | 2037 On 01-November-18 | 9.02   | Call         | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 19/09/2018 | 2037 On 01-November-18 | 9.02   | Put          | Bond Future | 7281      | 8                             | 7281      | 8                               | 0.00          |
| 19/09/2018 | 2037 On 01-November-18 | 9.03   | Put          | Bond Future | 7197      | 8                             | 7197      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | 2037 On 01-November-18 | 9.01   | Put          | Bond Future | 7365      | 8                             | 7365      | 8                               | 0.00          |
| 19/09/2018 | 2037 On 07-February-19 |        |              | Bond Future | 10.00     | 87.0156                       | 10.0018   | 87.0156                         | 1,188.00      |
| 19/09/2018 | 2037 On 07-February-19 | 9.05   | Call         | Bond Future | 448       | 0                             | 448       | 0                               | 0.00          |
| 19/09/2018 | 2037 On 07-February-19 | 9.06   | Call         | Bond Future | 460       | 0                             | 460       | 0                               | 0.00          |
| 19/09/2018 | 2037 On 07-February-19 | 9.07   | Call         | Bond Future | 473       | 0                             | 473       | 0                               | 0.00          |
| 19/09/2018 | 2037 On 07-February-19 | 9.07   | Put          | Bond Future | 7882      | 9                             | 7882      | 9                               | 0.00          |
| 19/09/2018 | 2037 On 07-February-19 | 9.05   | Put          | Bond Future | 8025      | 9                             | 8025      | 9                               | 0.00          |
| 19/09/2018 | 2037 On 07-February-19 | 9.06   | Put          | Bond Future | 7953      | 9                             | 7953      | 9                               | 0.00          |
| 19/09/2018 | 2037 On 02-May-19      |        |              | Bond Future | 10.08     | 88.4602                       | 10.0765   | 88.4602                         | 0.00          |
| 19/09/2018 | 2037 On 02-May-19      | 9.80   | Call         | Bond Future | 2577      | 2                             | 2577      | 2                               | 0.00          |
| 19/09/2018 | 2037 On 02-May-19      | 9.81   | Call         | Bond Future | 2611      | 2                             | 2611      | 2                               | 0.00          |
| 19/09/2018 | 2037 On 02-May-19      | 9.79   | Call         | Bond Future | 2544      | 2                             | 2544      | 2                               | 0.00          |
| 19/09/2018 | 2037 On 02-May-19      | 9.79   | Put          | Bond Future | 4696      | 5                             | 4696      | 5                               | 0.00          |
| 19/09/2018 | 2037 On 02-May-19      | 9.80   | Put          | Bond Future | 4653      | 5                             | 4653      | 5                               | 0.00          |
| 19/09/2018 | 2037 On 02-May-19      | 9.81   | Put          | Bond Future | 4610      | 5                             | 4610      | 5                               | 0.00          |
| 19/09/2018 | 2038 On 01-November-18 |        |              | Bond Future | 122.95    | 122.7607                      | 122.9535  | 122.7607                        | 9,904.00      |
| 19/09/2018 | 2038 On 07-February-19 |        |              | Bond Future | 123.76    | 123.5605                      | 123.7571  | 123.5605                        | 0.00          |
| 19/09/2018 | 2038 On 02-May-19      |        |              | Bond Future | 125.83    | 125.6337                      | 125.8349  | 125.6337                        | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 |        |              | Bond Future | 10.01     | 92.7500                       | 10.0092   | 92.7500                         | 25,862.00     |
| 19/09/2018 | 2040 On 01-November-18 | 9.08   | Call         | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.20   | Call         | Bond Future | 55        | 0                             | 55        | 0                               | 3,940.00      |
| 19/09/2018 | 2040 On 01-November-18 | 9.60   | Call         | Bond Future | 430       | 0                             | 430       | 0                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.80   | Call         | Bond Future | 908       | 1                             | 908       | 1                               | 1,770.00      |
| 19/09/2018 | 2040 On 01-November-18 | 9.07   | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.10   | Call         | Bond Future | 30        | 0                             | 30        | 0                               | 2,950.00      |
| 19/09/2018 | 2040 On 01-November-18 | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,950.00      |
| 19/09/2018 | 2040 On 01-November-18 | 9.09   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 10.00  | Call         | Bond Future | 1615      | 1                             | 1615      | 1                               | 3,940.00      |
| 19/09/2018 | 2040 On 01-November-18 | 9.10   | Put          | Bond Future | 7915      | 9                             | 7915      | 9                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 8.50   | Put          | Bond Future | 13698     | 15                            | 13698     | 15                              | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.07   | Put          | Bond Future | 8189      | 9                             | 8189      | 9                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 10.00  | Put          | Bond Future | 1689      | 2                             | 1689      | 2                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.09   | Put          | Bond Future | 8006      | 9                             | 8006      | 9                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.80   | Put          | Bond Future | 2631      | 3                             | 2631      | 3                               | 0.00          |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | 2040 On 01-November-18 | 9.60   | Put          | Bond Future | 3850      | 0                             | 3850      | 0                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.08   | Put          | Bond Future | 8097      | 9                             | 8097      | 9                               | 0.00          |
| 19/09/2018 | 2040 On 01-November-18 | 9.20   | Put          | Bond Future | 7020      | 8                             | 7020      | 8                               | 0.00          |
| 19/09/2018 | 2040 On 07-February-19 |        |              | Bond Future | 10.09     | 90.0258                       | 10.0919   | 90.0258                         | 100.00        |
| 19/09/2018 | 2040 On 07-February-19 | 9.11   | Call         | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 19/09/2018 | 2040 On 07-February-19 | 9.13   | Call         | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 19/09/2018 | 2040 On 07-February-19 | 9.12   | Call         | Bond Future | 439       | 0                             | 439       | 0                               | 0.00          |
| 19/09/2018 | 2040 On 07-February-19 | 9.12   | Put          | Bond Future | 8773      | 10                            | 8773      | 10                              | 0.00          |
| 19/09/2018 | 2040 On 07-February-19 | 9.11   | Put          | Bond Future | 8854      | 10                            | 8854      | 10                              | 0.00          |
| 19/09/2018 | 2040 On 07-February-19 | 9.13   | Put          | Bond Future | 8692      | 9                             | 8692      | 9                               | 0.00          |
| 19/09/2018 | 2040 On 02-May-19      |        |              | Bond Future | 10.17     | 91.5204                       | 10.1663   | 91.5204                         | 0.00          |
| 19/09/2018 | 2040 On 02-May-19      | 9.90   | Call         | Bond Future | 2825      | 3                             | 2825      | 3                               | 0.00          |
| 19/09/2018 | 2040 On 02-May-19      | 9.89   | Call         | Bond Future | 2789      | 3                             | 2789      | 3                               | 0.00          |
| 19/09/2018 | 2040 On 02-May-19      | 9.88   | Call         | Bond Future | 2753      | 2                             | 2753      | 2                               | 0.00          |
| 19/09/2018 | 2040 On 02-May-19      | 9.89   | Put          | Bond Future | 5011      | 6                             | 5011      | 6                               | 0.00          |
| 19/09/2018 | 2040 On 02-May-19      | 9.88   | Put          | Bond Future | 5058      | 6                             | 5058      | 6                               | 0.00          |
| 19/09/2018 | 2040 On 02-May-19      | 9.90   | Put          | Bond Future | 4965      | 6                             | 4965      | 6                               | 0.00          |
| 19/09/2018 | 2044 On 01-November-18 |        |              | Bond Future | 10.04     | 89.7022                       | 10.0431   | 89.7022                         | 38,111.00     |
| 19/09/2018 | 2044 On 01-November-18 | 9.12   | Call         | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 19/09/2018 | 2044 On 01-November-18 | 9.13   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 19/09/2018 | 2044 On 01-November-18 | 9.14   | Call         | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 19/09/2018 | 2044 On 01-November-18 | 9.13   | Put          | Bond Future | 8097      | 9                             | 8097      | 9                               | 0.00          |
| 19/09/2018 | 2044 On 01-November-18 | 9.14   | Put          | Bond Future | 8004      | 9                             | 8004      | 9                               | 0.00          |
| 19/09/2018 | 2044 On 01-November-18 | 9.12   | Put          | Bond Future | 8190      | 9                             | 8190      | 9                               | 0.00          |
| 19/09/2018 | 2044 On 07-February-19 |        |              | Bond Future | 10.12     | 87.0446                       | 10.1231   | 87.0446                         | 108.00        |
| 19/09/2018 | 2044 On 07-February-19 | 9.17   | Call         | Bond Future | 462       | 0                             | 462       | 0                               | 0.00          |
| 19/09/2018 | 2044 On 07-February-19 | 9.18   | Call         | Bond Future | 474       | 0                             | 474       | 0                               | 0.00          |
| 19/09/2018 | 2044 On 07-February-19 | 9.16   | Call         | Bond Future | 451       | 0                             | 451       | 0                               | 0.00          |
| 19/09/2018 | 2044 On 07-February-19 | 9.16   | Put          | Bond Future | 8866      | 10                            | 8866      | 10                              | 0.00          |
| 19/09/2018 | 2044 On 07-February-19 | 9.17   | Put          | Bond Future | 8783      | 10                            | 8783      | 10                              | 0.00          |
| 19/09/2018 | 2044 On 07-February-19 | 9.18   | Put          | Bond Future | 8700      | 9                             | 8700      | 9                               | 0.00          |
| 19/09/2018 | 2044 On 02-May-19      |        |              | Bond Future | 10.19     | 88.4897                       | 10.1950   | 88.4897                         | 0.00          |
| 19/09/2018 | 2044 On 02-May-19      | 9.90   | Call         | Bond Future | 2770      | 2                             | 2770      | 2                               | 0.00          |
| 19/09/2018 | 2044 On 02-May-19      | 9.92   | Call         | Bond Future | 2843      | 3                             | 2843      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | 2044 On 02-May-19      | 9.91   | Call         | Bond Future        | 2806      | 3                             | 2806      | 3                               | 0.00          |
| 19/09/2018 | 2044 On 02-May-19      | 9.92   | Put          | Bond Future        | 5086      | 6                             | 5086      | 6                               | 0.00          |
| 19/09/2018 | 2044 On 02-May-19      | 9.91   | Put          | Bond Future        | 5134      | 6                             | 5134      | 6                               | 0.00          |
| 19/09/2018 | 2044 On 02-May-19      | 9.90   | Put          | Bond Future        | 5181      | 6                             | 5181      | 6                               | 0.00          |
| 19/09/2018 | 2046 On 01-November-18 |        |              | Bond Future        | 116.81    | 116.5776                      | 116.8081  | 116.5776                        | 12,067.00     |
| 19/09/2018 | 2046 On 07-February-19 |        |              | Bond Future        | 119.08    | 118.8482                      | 119.0831  | 118.8482                        | 0.00          |
| 19/09/2018 | 2046 On 02-May-19      |        |              | Bond Future        | 119.40    | 119.1572                      | 119.3974  | 119.1572                        | 0.00          |
| 19/09/2018 | 2050 On 01-November-18 |        |              | Bond Future        | 122.57    | 122.3090                      | 122.5732  | 122.3090                        | 9,987.00      |
| 19/09/2018 | 2050 On 07-February-19 |        |              | Bond Future        | 123.19    | 122.9198                      | 123.1891  | 122.9198                        | 0.00          |
| 19/09/2018 | 2050 On 02-May-19      |        |              | Bond Future        | 125.26    | 124.9823                      | 125.2574  | 124.9823                        | 0.00          |
| 19/09/2018 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | AL37 On 01-November-18 |        |              | Index Future       | 588.02    | 585.9660                      | 588.0240  | 585.9660                        | 0.00          |
| 19/09/2018 | AL37 On 07-February-19 |        |              | Index Future       | 599.35    | 597.2540                      | 599.3490  | 597.2540                        | 0.00          |
| 19/09/2018 | AL37 On 02-May-19      |        |              | Index Future       | 609.31    | 607.1740                      | 609.3080  | 607.1740                        | 0.00          |
| 19/09/2018 | AL7T On 01-November-18 |        |              | Index Future       | 680.68    | 676.5190                      | 680.6770  | 676.5190                        | 0.00          |
| 19/09/2018 | AL7T On 07-February-19 |        |              | Index Future       | 693.79    | 689.5510                      | 693.7860  | 689.5510                        | 0.00          |
| 19/09/2018 | AL7T On 02-May-19      |        |              | Index Future       | 705.32    | 701.0050                      | 705.3150  | 701.0050                        | 0.00          |
| 19/09/2018 | ALBI On 01-November-18 |        |              | Index Future       | 615.56    | 611.2440                      | 615.5560  | 611.2440                        | 865.00        |
| 19/09/2018 | ALBI On 07-February-19 |        |              | Index Future       | 627.41    | 623.0180                      | 627.4100  | 623.0180                        | 57.00         |
| 19/09/2018 | ALBI On 02-May-19      |        |              | Index Future       | 637.84    | 633.3670                      | 637.8360  | 633.3670                        | 0.00          |
| 19/09/2018 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/09/2018 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2018 | ES33 On 01-November-18  |        |              | Bond Future        | 11.15     | 74.2558                       | 11.1470   | 74.2558                         | 9,466.00      |
| 19/09/2018 | ES33 On 07-February-19  |        |              | Bond Future        | 11.29     | 75.6861                       | 11.2859   | 75.6861                         | 0.00          |
| 19/09/2018 | ES33 On 02-May-19       |        |              | Bond Future        | 11.40     | 73.1535                       | 11.4043   | 73.1535                         | 0.00          |
| 19/09/2018 | ES42 On 01-November-18  |        |              | Bond Future        | 11.39     | 76.1231                       | 11.3907   | 76.1231                         | 7,957.00      |
| 19/09/2018 | ES42 On 07-February-19  |        |              | Bond Future        | 11.52     | 77.5891                       | 11.5225   | 77.5891                         | 0.00          |
| 19/09/2018 | ES42 On 02-May-19       |        |              | Bond Future        | 11.64     | 74.6175                       | 11.6404   | 74.6175                         | 0.00          |
| 19/09/2018 | GOVI On 01-November-18  |        |              | GOVI               | 610.03    | 605.4360                      | 610.0330  | 605.4360                        | 463.00        |
| 19/09/2018 | GOVI On 01-November-18  | 653.49 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 01-November-18  | 653.50 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 01-November-18  | 653.51 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 01-November-18  | 653.51 | Put          | GOVI               | 434770    | 48                            | 434770    | 48                              | 0.00          |
| 19/09/2018 | GOVI On 01-November-18  | 653.49 | Put          | GOVI               | 434570    | 48                            | 434570    | 48                              | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | GOVI On 01-November-18  | 653.50 | Put          | GOVI               | 434670    | 48                            | 434670    | 48                              | 0.00          |
| 19/09/2018 | GOVI On 07-February-19  |        |              | GOVI               | 621.78    | 617.0990                      | 621.7810  | 617.0990                        | 0.00          |
| 19/09/2018 | GOVI On 07-February-19  | 666.52 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 07-February-19  | 666.53 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 07-February-19  | 666.51 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 07-February-19  | 666.51 | Put          | GOVI               | 447290    | 49                            | 447290    | 49                              | 0.00          |
| 19/09/2018 | GOVI On 07-February-19  | 666.52 | Put          | GOVI               | 447390    | 49                            | 447390    | 49                              | 0.00          |
| 19/09/2018 | GOVI On 07-February-19  | 666.53 | Put          | GOVI               | 447490    | 49                            | 447490    | 49                              | 0.00          |
| 19/09/2018 | GOVI On 02-May-19       |        |              | GOVI               | 632.11    | 627.3490                      | 632.1130  | 627.3490                        | 0.00          |
| 19/09/2018 | GOVI On 02-May-19       | 647.88 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 02-May-19       | 647.87 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 02-May-19       | 647.86 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | GOVI On 02-May-19       | 647.88 | Put          | GOVI               | 157670    | 21                            | 157670    | 21                              | 0.00          |
| 19/09/2018 | GOVI On 02-May-19       | 647.86 | Put          | GOVI               | 157470    | 21                            | 157470    | 21                              | 0.00          |
| 19/09/2018 | GOVI On 02-May-19       | 647.87 | Put          | GOVI               | 157570    | 21                            | 157570    | 21                              | 0.00          |
| 19/09/2018 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/09/2018 | IGOV On 01-November-18  |        |              | Index Future       | 253.52    | 253.3900                      | 253.5240  | 253.3900                        | 746.00        |
| 19/09/2018 | IGOV On 07-February-19  |        |              | Index Future       | 258.46    | 258.3260                      | 258.4620  | 258.3260                        | 0.00          |
| 19/09/2018 | IGOV On 02-May-19       |        |              | Index Future       | 262.80    | 262.6620                      | 262.8010  | 262.6620                        | 0.00          |
| 19/09/2018 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 101.76    | 101.7600                      | 101.7600  | 101.7600                        | 0.00          |
| 19/09/2018 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 102.25    | 102.2500                      | 102.2500  | 102.2500                        | 0.00          |
| 19/09/2018 | IS01 On 22-March-19     |        |              | Interest Rate Swap | 99.62     | 99.6500                       | 99.6200   | 99.6500                         | 0.00          |
| 19/09/2018 | IS01 On 20-June-19      |        |              | Interest Rate Swap | 102.09    | 102.1500                      | 102.0900  | 102.1500                        | 0.00          |
| 19/09/2018 | IS01 On 19-September-19 |        |              | Interest Rate Swap | 100.07    | 100.1500                      | 100.0700  | 100.1500                        | 0.00          |
| 19/09/2018 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.52     | 98.5200                       | 98.5200   | 98.5200                         | 0.00          |
| 19/09/2018 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.91     | 98.9100                       | 98.9100   | 98.9100                         | 0.00          |
| 19/09/2018 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.34     | 99.3700                       | 99.3400   | 99.3700                         | 0.00          |
| 19/09/2018 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.83     | 99.8900                       | 99.8300   | 99.8900                         | 0.00          |
| 19/09/2018 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 102.07    | 102.1500                      | 102.0700  | 102.1500                        | 0.00          |
| 19/09/2018 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 103.15    | 103.2600                      | 103.1500  | 103.2600                        | 0.00          |
| 19/09/2018 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 99.33     | 99.4700                       | 99.3300   | 99.4700                         | 0.00          |
| 19/09/2018 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 103.04    | 103.2000                      | 103.0400  | 103.2000                        | 0.00          |
| 19/09/2018 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 100.19    | 100.3900                      | 100.1900  | 100.3900                        | 0.00          |
| 19/09/2018 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 97.15     | 97.3700                       | 97.1500   | 97.3700                         | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 96.49     | 96.7400                       | 96.4900   | 96.7400                         | 0.00          |
| 19/09/2018 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 95.80     | 96.0700                       | 95.8000   | 96.0700                         | 0.00          |
| 19/09/2018 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 96.10     | 96.4000                       | 96.1000   | 96.4000                         | 0.00          |
| 19/09/2018 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 98.38     | 98.7200                       | 98.3800   | 98.7200                         | 51.00         |
| 19/09/2018 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 98.59     | 98.9600                       | 98.5900   | 98.9600                         | 0.00          |
| 19/09/2018 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 99.88     | 100.2900                      | 99.8800   | 100.2900                        | 0.00          |
| 19/09/2018 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 103.87    | 104.3000                      | 103.8700  | 104.3000                        | 0.00          |
| 19/09/2018 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 105.20    | 105.6600                      | 105.2000  | 105.6600                        | 0.00          |
| 19/09/2018 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 98.73     | 99.2200                       | 98.7300   | 99.2200                         | 0.00          |
| 19/09/2018 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 104.81    | 105.3100                      | 104.8100  | 105.3100                        | 0.00          |
| 19/09/2018 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 100.43    | 100.9600                      | 100.4300  | 100.9600                        | 0.00          |
| 19/09/2018 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 97.79     | 98.4400                       | 97.7900   | 98.4400                         | 0.00          |
| 19/09/2018 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 94.90     | 95.5900                       | 94.9000   | 95.5900                         | 0.00          |
| 19/09/2018 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 93.74     | 94.4500                       | 93.7400   | 94.4500                         | 0.00          |
| 19/09/2018 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 95.95     | 96.6700                       | 95.9500   | 96.6700                         | 0.00          |
| 19/09/2018 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 99.74     | 100.4600                      | 99.7400   | 100.4600                        | 0.00          |
| 19/09/2018 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 98.38     | 99.1100                       | 98.3800   | 99.1100                         | 0.00          |
| 19/09/2018 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 100.48    | 101.2100                      | 100.4800  | 101.2100                        | 0.00          |
| 19/09/2018 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 105.89    | 106.6300                      | 105.8900  | 106.6300                        | 0.00          |
| 19/09/2018 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 106.28    | 107.0300                      | 106.2800  | 107.0300                        | 0.00          |
| 19/09/2018 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 99.95     | 100.7400                      | 99.9500   | 100.7400                        | 0.00          |
| 19/09/2018 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 107.03    | 107.8200                      | 107.0300  | 107.8200                        | 0.00          |
| 19/09/2018 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 100.74    | 101.5700                      | 100.7400  | 101.5700                        | 0.00          |
| 19/09/2018 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 19/09/2018 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 19/09/2018 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 19/09/2018 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 19/09/2018 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 19/09/2018 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 35,000.00     |
| 19/09/2018 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 19/09/2018 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.03      | 92.9700                       | 7.0300    | 92.9700                         | 0.00          |
| 19/09/2018 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 19/09/2018 | R023 On 01-November-18  |        |              | Bond Future            | 8.60      | 98.0493                       | 8.5997    | 98.0493                         | 38,252.00     |
| 19/09/2018 | R023 On 01-November-18  | 10.59  | Call         | Bond Future            | 6631      | 6                             | 6631      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R023 On 01-November-18 | 10.58  | Call         | Bond Future | 6599      | 6                             | 6599      | 6                               | 0.00          |
| 19/09/2018 | R023 On 01-November-18 | 10.57  | Call         | Bond Future | 6568      | 6                             | 6568      | 6                               | 0.00          |
| 19/09/2018 | R023 On 01-November-18 | 10.58  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R023 On 01-November-18 | 10.57  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R023 On 01-November-18 | 10.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R023 On 07-February-19 |        |              | Bond Future | 8.71      | 99.9378                       | 8.7132    | 99.9378                         | 0.00          |
| 19/09/2018 | R023 On 07-February-19 | 10.57  | Call         | Bond Future | 5914      | 6                             | 5914      | 6                               | 0.00          |
| 19/09/2018 | R023 On 07-February-19 | 10.59  | Call         | Bond Future | 5972      | 6                             | 5972      | 6                               | 0.00          |
| 19/09/2018 | R023 On 07-February-19 | 10.58  | Call         | Bond Future | 5943      | 6                             | 5943      | 6                               | 0.00          |
| 19/09/2018 | R023 On 07-February-19 | 10.58  | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 19/09/2018 | R023 On 07-February-19 | 10.59  | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 19/09/2018 | R023 On 07-February-19 | 10.57  | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 19/09/2018 | R023 On 02-May-19      |        |              | Bond Future | 8.81      | 97.6701                       | 8.8100    | 97.6701                         | 0.00          |
| 19/09/2018 | R023 On 02-May-19      | 8.46   | Call         | Bond Future | 732       | 1                             | 732       | 1                               | 0.00          |
| 19/09/2018 | R023 On 02-May-19      | 8.45   | Call         | Bond Future | 718       | 1                             | 718       | 1                               | 0.00          |
| 19/09/2018 | R023 On 02-May-19      | 8.44   | Call         | Bond Future | 705       | 1                             | 705       | 1                               | 0.00          |
| 19/09/2018 | R023 On 02-May-19      | 8.45   | Put          | Bond Future | 1848      | 2                             | 1848      | 2                               | 0.00          |
| 19/09/2018 | R023 On 02-May-19      | 8.44   | Put          | Bond Future | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 19/09/2018 | R023 On 02-May-19      | 8.46   | Put          | Bond Future | 1830      | 2                             | 1830      | 2                               | 0.00          |
| 19/09/2018 | R035 On 01-November-18 |        |              | Bond Future | 9.85      | 92.9764                       | 9.8468    | 92.9764                         | 73,872.00     |
| 19/09/2018 | R035 On 01-November-18 | 8.94   | Call         | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 19/09/2018 | R035 On 01-November-18 | 8.93   | Call         | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 19/09/2018 | R035 On 01-November-18 | 8.92   | Call         | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 19/09/2018 | R035 On 01-November-18 | 8.93   | Put          | Bond Future | 7374      | 8                             | 7374      | 8                               | 0.00          |
| 19/09/2018 | R035 On 01-November-18 | 8.92   | Put          | Bond Future | 7457      | 8                             | 7457      | 8                               | 0.00          |
| 19/09/2018 | R035 On 01-November-18 | 8.94   | Put          | Bond Future | 7291      | 8                             | 7291      | 8                               | 0.00          |
| 19/09/2018 | R035 On 07-February-19 |        |              | Bond Future | 9.94      | 94.7672                       | 9.9359    | 94.7672                         | 298.00        |
| 19/09/2018 | R035 On 07-February-19 | 8.96   | Call         | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 19/09/2018 | R035 On 07-February-19 | 8.98   | Call         | Bond Future | 422       | 0                             | 422       | 0                               | 0.00          |
| 19/09/2018 | R035 On 07-February-19 | 8.97   | Call         | Bond Future | 412       | 0                             | 412       | 0                               | 0.00          |
| 19/09/2018 | R035 On 07-February-19 | 8.97   | Put          | Bond Future | 8037      | 9                             | 8037      | 9                               | 0.00          |
| 19/09/2018 | R035 On 07-February-19 | 8.98   | Put          | Bond Future | 7964      | 9                             | 7964      | 9                               | 0.00          |
| 19/09/2018 | R035 On 07-February-19 | 8.96   | Put          | Bond Future | 8111      | 9                             | 8111      | 9                               | 0.00          |
| 19/09/2018 | R035 On 02-May-19      |        |              | Bond Future | 10.01     | 91.8434                       | 10.0089   | 91.8434                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R035 On 02-May-19      | 9.74   | Call         | Bond Future | 2545      | 2                             | 2545      | 2                               | 0.00          |
| 19/09/2018 | R035 On 02-May-19      | 9.75   | Call         | Bond Future | 2579      | 2                             | 2579      | 2                               | 0.00          |
| 19/09/2018 | R035 On 02-May-19      | 9.73   | Call         | Bond Future | 2511      | 2                             | 2511      | 2                               | 0.00          |
| 19/09/2018 | R035 On 02-May-19      | 9.73   | Put          | Bond Future | 4591      | 5                             | 4591      | 5                               | 0.00          |
| 19/09/2018 | R035 On 02-May-19      | 9.75   | Put          | Bond Future | 4507      | 5                             | 4507      | 5                               | 0.00          |
| 19/09/2018 | R035 On 02-May-19      | 9.74   | Put          | Bond Future | 4549      | 5                             | 4549      | 5                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 |        |              | Bond Future | 9.14      | 110.9663                      | 9.1390    | 110.9663                        | 68,234.00     |
| 19/09/2018 | R186 On 01-November-18 | 8.53   | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 8.46   | Call         | Bond Future | 62        | 0                             | 62        | 0                               | 5,000.00      |
| 19/09/2018 | R186 On 01-November-18 | 8.90   | Call         | Bond Future | 501       | 0                             | 501       | 0                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 9.14   | Call         | Bond Future | 1093      | 1                             | 1093      | 1                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 8.52   | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 8.54   | Call         | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 7.96   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 5,000.00      |
| 19/09/2018 | R186 On 01-November-18 | 8.90   | Put          | Bond Future | 1930      | 2                             | 1930      | 2                               | 2,500.00      |
| 19/09/2018 | R186 On 01-November-18 | 9.14   | Put          | Bond Future | 1087      | 1                             | 1087      | 1                               | 5,000.00      |
| 19/09/2018 | R186 On 01-November-18 | 8.52   | Put          | Bond Future | 3840      | 4                             | 3840      | 4                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 7.96   | Put          | Bond Future | 7302      | 8                             | 7302      | 8                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 8.54   | Put          | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 8.46   | Put          | Bond Future | 4189      | 5                             | 4189      | 5                               | 0.00          |
| 19/09/2018 | R186 On 01-November-18 | 8.53   | Put          | Bond Future | 3783      | 4                             | 3783      | 4                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 |        |              | Bond Future | 9.23      | 107.7987                      | 9.2339    | 107.7987                        | 719.00        |
| 19/09/2018 | R186 On 07-February-19 | 8.20   | Call         | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 8.50   | Call         | Bond Future | 517       | 0                             | 517       | 0                               | 1,000.00      |
| 19/09/2018 | R186 On 07-February-19 | 8.22   | Call         | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 9.27   | Call         | Bond Future | 2208      | 2                             | 2208      | 2                               | 1,170.00      |
| 19/09/2018 | R186 On 07-February-19 | 8.30   | Call         | Bond Future | 300       | 0                             | 300       | 0                               | 210.00        |
| 19/09/2018 | R186 On 07-February-19 | 8.77   | Call         | Bond Future | 951       | 1                             | 951       | 1                               | 1,170.00      |
| 19/09/2018 | R186 On 07-February-19 | 9.90   | Call         | Bond Future | 4590      | 4                             | 4590      | 4                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 9.10   | Call         | Bond Future | 1715      | 1                             | 1715      | 1                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 8.21   | Call         | Bond Future | 233       | 0                             | 233       | 0                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 9.92   | Call         | Bond Future | 4677      | 4                             | 4677      | 4                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 8.30   | Put          | Bond Future | 5851      | 6                             | 5851      | 6                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 8.20   | Put          | Bond Future | 6394      | 7                             | 6394      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R186 On 07-February-19 | 8.50   | Put          | Bond Future | 4847      | 5                             | 4847      | 5                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 9.90   | Put          | Bond Future | 848       | 1                             | 848       | 1                               | 1,000.00      |
| 19/09/2018 | R186 On 07-February-19 | 8.77   | Put          | Bond Future | 3663      | 4                             | 3663      | 4                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 8.22   | Put          | Bond Future | 6283      | 7                             | 6283      | 7                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 9.27   | Put          | Bond Future | 2000      | 2                             | 2000      | 2                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 9.10   | Put          | Bond Future | 2488      | 3                             | 2488      | 3                               | 1,000.00      |
| 19/09/2018 | R186 On 07-February-19 | 8.21   | Put          | Bond Future | 6339      | 7                             | 6339      | 7                               | 0.00          |
| 19/09/2018 | R186 On 07-February-19 | 9.92   | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 1,170.00      |
| 19/09/2018 | R186 On 02-May-19      |        |              | Bond Future | 9.32      | 109.5886                      | 9.3196    | 109.5886                        | 0.00          |
| 19/09/2018 | R186 On 02-May-19      | 9.03   | Call         | Bond Future | 1766      | 1                             | 1766      | 1                               | 0.00          |
| 19/09/2018 | R186 On 02-May-19      | 9.02   | Call         | Bond Future | 1742      | 1                             | 1742      | 1                               | 0.00          |
| 19/09/2018 | R186 On 02-May-19      | 9.01   | Call         | Bond Future | 1717      | 1                             | 1717      | 1                               | 0.00          |
| 19/09/2018 | R186 On 02-May-19      | 9.02   | Put          | Bond Future | 3435      | 4                             | 3435      | 4                               | 0.00          |
| 19/09/2018 | R186 On 02-May-19      | 9.01   | Put          | Bond Future | 3467      | 4                             | 3467      | 4                               | 0.00          |
| 19/09/2018 | R186 On 02-May-19      | 9.03   | Put          | Bond Future | 3403      | 4                             | 3403      | 4                               | 0.00          |
| 19/09/2018 | R197 On 01-November-18 |        |              | Bond Future | 301.15    | 301.2754                      | 301.1466  | 301.2754                        | 2,353.00      |
| 19/09/2018 | R197 On 07-February-19 |        |              | Bond Future | 299.66    | 299.7929                      | 299.6617  | 299.7929                        | 0.00          |
| 19/09/2018 | R197 On 02-May-19      |        |              | Bond Future | 304.69    | 304.8232                      | 304.6927  | 304.8232                        | 0.00          |
| 19/09/2018 | R202 On 01-November-18 |        |              | Bond Future | 234.66    | 234.6530                      | 234.6647  | 234.6530                        | 10,129.00     |
| 19/09/2018 | R202 On 07-February-19 |        |              | Bond Future | 235.33    | 235.3190                      | 235.3312  | 235.3190                        | 0.00          |
| 19/09/2018 | R202 On 02-May-19      |        |              | Bond Future | 239.28    | 239.2676                      | 239.2822  | 239.2676                        | 0.00          |
| 19/09/2018 | R207 On 01-November-18 |        |              | Bond Future | 7.82      | 101.5248                      | 7.8211    | 101.5248                        | 18,869.00     |
| 19/09/2018 | R207 On 01-November-18 | 6.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R207 On 01-November-18 | 6.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R207 On 01-November-18 | 6.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R207 On 01-November-18 | 6.74   | Put          | Bond Future | 1213      | 1                             | 1213      | 1                               | 0.00          |
| 19/09/2018 | R207 On 01-November-18 | 6.75   | Put          | Bond Future | 1202      | 1                             | 1202      | 1                               | 0.00          |
| 19/09/2018 | R207 On 01-November-18 | 6.76   | Put          | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 19/09/2018 | R207 On 07-February-19 |        |              | Bond Future | 7.99      | 99.8353                       | 7.9919    | 99.8353                         | 0.00          |
| 19/09/2018 | R207 On 07-February-19 | 6.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R207 On 07-February-19 | 6.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R207 On 07-February-19 | 6.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R207 On 07-February-19 | 6.52   | Put          | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 19/09/2018 | R207 On 07-February-19 | 6.51   | Put          | Bond Future | 1302      | 1                             | 1302      | 1                               | 0.00          |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R207 On 07-February-19 | 6.53     | Put          | Bond Future | 1284      | 1                             | 1284      | 1                               | 0.00          |
| 19/09/2018 | R207 On 02-May-19      |          |              | Bond Future | 8.26      | 101.4930                      | 8.2557    | 101.4930                        | 0.00          |
| 19/09/2018 | R207 On 02-May-19      | 7.61     | Call         | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 19/09/2018 | R207 On 02-May-19      | 7.63     | Call         | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 19/09/2018 | R207 On 02-May-19      | 7.62     | Call         | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 19/09/2018 | R207 On 02-May-19      | 7.62     | Put          | Bond Future | 455       | 1                             | 455       | 1                               | 0.00          |
| 19/09/2018 | R207 On 02-May-19      | 7.63     | Put          | Bond Future | 449       | 1                             | 449       | 1                               | 0.00          |
| 19/09/2018 | R207 On 02-May-19      | 7.61     | Put          | Bond Future | 460       | 1                             | 460       | 1                               | 0.00          |
| 19/09/2018 | R208 On 01-November-18 |          |              | Bond Future | 8.08      | 97.6767                       | 8.0841    | 97.6767                         | 29,548.00     |
| 19/09/2018 | R208 On 01-November-18 | 7.11     | Call         | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 19/09/2018 | R208 On 01-November-18 | 7.12     | Call         | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 19/09/2018 | R208 On 01-November-18 | 7.10     | Call         | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 19/09/2018 | R208 On 01-November-18 | 7.12     | Put          | Bond Future | 2061      | 2                             | 2061      | 2                               | 0.00          |
| 19/09/2018 | R208 On 01-November-18 | 7.10     | Put          | Bond Future | 2104      | 2                             | 2104      | 2                               | 0.00          |
| 19/09/2018 | R208 On 01-November-18 | 7.11     | Put          | Bond Future | 2082      | 2                             | 2082      | 2                               | 0.00          |
| 19/09/2018 | R208 On 07-February-19 |          |              | Bond Future | 8.20      | 99.5581                       | 8.2036    | 99.5581                         | 0.00          |
| 19/09/2018 | R208 On 07-February-19 | 7.08     | Call         | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 19/09/2018 | R208 On 07-February-19 | 7.07     | Call         | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 19/09/2018 | R208 On 07-February-19 | 7.06     | Call         | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 19/09/2018 | R208 On 07-February-19 | 7.08     | Put          | Bond Future | 2160      | 2                             | 2160      | 2                               | 0.00          |
| 19/09/2018 | R208 On 07-February-19 | 7.06     | Put          | Bond Future | 2198      | 2                             | 2198      | 2                               | 0.00          |
| 19/09/2018 | R208 On 07-February-19 | 7.07     | Put          | Bond Future | 2179      | 2                             | 2179      | 2                               | 0.00          |
| 19/09/2018 | R208 On 02-May-19      |          |              | Bond Future | 8.32      | 97.8117                       | 8.3233    | 97.8117                         | 0.00          |
| 19/09/2018 | R208 On 02-May-19      | 8.02     | Call         | Bond Future | 325       | 0                             | 325       | 0                               | 0.00          |
| 19/09/2018 | R208 On 02-May-19      | 8.03     | Call         | Bond Future | 333       | 0                             | 333       | 0                               | 0.00          |
| 19/09/2018 | R208 On 02-May-19      | 8.04     | Call         | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 19/09/2018 | R208 On 02-May-19      | 8.04     | Put          | Bond Future | 822       | 1                             | 822       | 1                               | 0.00          |
| 19/09/2018 | R208 On 02-May-19      | 8.02     | Put          | Bond Future | 841       | 1                             | 841       | 1                               | 0.00          |
| 19/09/2018 | R208 On 02-May-19      | 8.03     | Put          | Bond Future | 832       | 1                             | 832       | 1                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 |          |              | Bond Future | 9.81      | 70.5142                       | 9.8119    | 70.5142                         | 124,661.00    |
| 19/09/2018 | R209 On 01-November-18 | 8.89     | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 2,000.00      |
| 19/09/2018 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 70291     | 70                            | 70291     | 70                              | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 70291     | 70                            | 70291     | 70                              | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.97     | Call         | Bond Future | 1843      | 1                             | 1843      | 1                               | 0.00          |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R209 On 01-November-18 | 8.98     | Call         | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 10.00    | Call         | Bond Future | 1964      | 2                             | 1964      | 2                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.64     | Call         | Bond Future | 767       | 1                             | 767       | 1                               | 2,000.00      |
| 19/09/2018 | R209 On 01-November-18 | 9.47     | Call         | Bond Future | 415       | 0                             | 415       | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.82     | Call         | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 70291     | 70                            | 70291     | 70                              | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.98     | Call         | Bond Future | 1883      | 2                             | 1883      | 2                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.49     | Call         | Bond Future | 448       | 0                             | 448       | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 1725      | 1                             | 1725      | 1                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 4754      | 4                             | 4754      | 4                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 8.99     | Call         | Bond Future | 42        | 0                             | 42        | 0                               | 760.00        |
| 19/09/2018 | R209 On 01-November-18 | 9.84     | Call         | Bond Future | 1360      | 1                             | 1360      | 1                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.84     | Put          | Bond Future | 1181      | 2                             | 1181      | 2                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 8.99     | Put          | Bond Future | 5609      | 6                             | 5609      | 6                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.49     | Put          | Bond Future | 2555      | 3                             | 2555      | 3                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 911       | 1                             | 911       | 1                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.64     | Put          | Bond Future | 1880      | 2                             | 1880      | 2                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.47     | Put          | Bond Future | 2656      | 3                             | 2656      | 3                               | 760.00        |
| 19/09/2018 | R209 On 01-November-18 | 9.82     | Put          | Bond Future | 1241      | 2                             | 1241      | 2                               | 760.00        |
| 19/09/2018 | R209 On 01-November-18 | 8.98     | Put          | Bond Future | 5678      | 6                             | 5678      | 6                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 10.00    | Put          | Bond Future | 774       | 1                             | 774       | 1                               | 5,850.00      |
| 19/09/2018 | R209 On 01-November-18 | 9.97     | Put          | Bond Future | 841       | 1                             | 841       | 1                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 1 016.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.98     | Put          | Bond Future | 818       | 1                             | 818       | 1                               | 2,000.00      |
| 19/09/2018 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 3362      | 4                             | 3362      | 4                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2018 | R209 On 01-November-18 | 8.89     | Put          | Bond Future | 6311      | 7                             | 6311      | 7                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 |          |              | Bond Future | 9.89      | 71.8724                       | 9.8888    | 71.8724                         | 340.00        |
| 19/09/2018 | R209 On 07-February-19 | 8.96     | Call         | Bond Future | 395       | 0                             | 395       | 0                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 8.97     | Call         | Bond Future | 404       | 0                             | 404       | 0                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 10.20    | Call         | Bond Future | 3548      | 3                             | 3548      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R209 On 07-February-19 | 8.95   | Call         | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 9.54   | Call         | Bond Future | 1423      | 1                             | 1423      | 1                               | 4,000.00      |
| 19/09/2018 | R209 On 07-February-19 | 9.04   | Call         | Bond Future | 482       | 0                             | 482       | 0                               | 4,000.00      |
| 19/09/2018 | R209 On 07-February-19 | 9.04   | Put          | Bond Future | 6162      | 7                             | 6162      | 7                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 8.95   | Put          | Bond Future | 6707      | 7                             | 6707      | 7                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 9.54   | Put          | Bond Future | 3679      | 4                             | 3679      | 4                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 8.96   | Put          | Bond Future | 6644      | 7                             | 6644      | 7                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 8.97   | Put          | Bond Future | 6582      | 7                             | 6582      | 7                               | 0.00          |
| 19/09/2018 | R209 On 07-February-19 | 10.20  | Put          | Bond Future | 1622      | 2                             | 1622      | 2                               | 4,000.00      |
| 19/09/2018 | R209 On 02-May-19      |        |              | Bond Future | 9.96      | 69.9180                       | 9.9552    | 69.9180                         | 0.00          |
| 19/09/2018 | R209 On 02-May-19      | 9.69   | Call         | Bond Future | 2267      | 2                             | 2267      | 2                               | 0.00          |
| 19/09/2018 | R209 On 02-May-19      | 9.68   | Call         | Bond Future | 2238      | 2                             | 2238      | 2                               | 0.00          |
| 19/09/2018 | R209 On 02-May-19      | 9.70   | Call         | Bond Future | 2295      | 2                             | 2295      | 2                               | 0.00          |
| 19/09/2018 | R209 On 02-May-19      | 9.68   | Put          | Bond Future | 3989      | 4                             | 3989      | 4                               | 0.00          |
| 19/09/2018 | R209 On 02-May-19      | 9.69   | Put          | Bond Future | 3953      | 4                             | 3953      | 4                               | 0.00          |
| 19/09/2018 | R209 On 02-May-19      | 9.70   | Put          | Bond Future | 3917      | 4                             | 3917      | 4                               | 0.00          |
| 19/09/2018 | R210 On 01-November-18 |        |              | Bond Future | 185.64    | 185.4736                      | 185.6358  | 185.4736                        | 2,675.00      |
| 19/09/2018 | R210 On 07-February-19 |        |              | Bond Future | 189.25    | 189.0861                      | 189.2515  | 189.0861                        | 0.00          |
| 19/09/2018 | R210 On 02-May-19      |        |              | Bond Future | 189.87    | 189.7041                      | 189.8743  | 189.7041                        | 0.00          |
| 19/09/2018 | R212 On 01-November-18 |        |              | Bond Future | 155.50    | 155.4962                      | 155.4977  | 155.4962                        | 3,476.00      |
| 19/09/2018 | R212 On 07-February-19 |        |              | Bond Future | 156.37    | 156.3697                      | 156.3712  | 156.3697                        | 0.00          |
| 19/09/2018 | R212 On 02-May-19      |        |              | Bond Future | 159.00    | 158.9934                      | 158.9965  | 158.9934                        | 0.00          |
| 19/09/2018 | R213 On 01-November-18 |        |              | Bond Future | 9.64      | 81.8857                       | 9.6365    | 81.8857                         | 32,893.00     |
| 19/09/2018 | R213 On 01-November-18 | 8.66   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 19/09/2018 | R213 On 01-November-18 | 8.65   | Call         | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 19/09/2018 | R213 On 01-November-18 | 8.64   | Call         | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 19/09/2018 | R213 On 01-November-18 | 8.65   | Put          | Bond Future | 6438      | 7                             | 6438      | 7                               | 0.00          |
| 19/09/2018 | R213 On 01-November-18 | 8.64   | Put          | Bond Future | 6506      | 7                             | 6506      | 7                               | 0.00          |
| 19/09/2018 | R213 On 01-November-18 | 8.66   | Put          | Bond Future | 6371      | 7                             | 6371      | 7                               | 0.00          |
| 19/09/2018 | R213 On 07-February-19 |        |              | Bond Future | 9.73      | 83.4630                       | 9.7251    | 83.4630                         | 112.00        |
| 19/09/2018 | R213 On 07-February-19 | 8.68   | Call         | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 19/09/2018 | R213 On 07-February-19 | 8.69   | Call         | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 19/09/2018 | R213 On 07-February-19 | 8.70   | Call         | Bond Future | 291       | 0                             | 291       | 0                               | 0.00          |
| 19/09/2018 | R213 On 07-February-19 | 8.69   | Put          | Bond Future | 6911      | 7                             | 6911      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R213 On 07-February-19 | 8.70   | Put          | Bond Future | 6850      | 7                             | 6850      | 7                               | 0.00          |
| 19/09/2018 | R213 On 07-February-19 | 8.68   | Put          | Bond Future | 6971      | 8                             | 6971      | 8                               | 0.00          |
| 19/09/2018 | R213 On 02-May-19      |        |              | Bond Future | 9.80      | 81.3017                       | 9.7979    | 81.3017                         | 0.00          |
| 19/09/2018 | R213 On 02-May-19      | 9.50   | Call         | Bond Future | 1990      | 2                             | 1990      | 2                               | 0.00          |
| 19/09/2018 | R213 On 02-May-19      | 9.49   | Call         | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 19/09/2018 | R213 On 02-May-19      | 9.48   | Call         | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |
| 19/09/2018 | R213 On 02-May-19      | 9.49   | Put          | Bond Future | 3832      | 4                             | 3832      | 4                               | 0.00          |
| 19/09/2018 | R213 On 02-May-19      | 9.48   | Put          | Bond Future | 3867      | 4                             | 3867      | 4                               | 0.00          |
| 19/09/2018 | R213 On 02-May-19      | 9.50   | Put          | Bond Future | 3798      | 4                             | 3798      | 4                               | 0.00          |
| 19/09/2018 | R214 On 01-November-18 |        |              | Bond Future | 10.00     | 69.5084                       | 9.9983    | 69.5084                         | 28,473.00     |
| 19/09/2018 | R214 On 01-November-18 | 8.98   | Call         | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 19/09/2018 | R214 On 01-November-18 | 8.99   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 19/09/2018 | R214 On 01-November-18 | 9.00   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 19/09/2018 | R214 On 01-November-18 | 9.00   | Put          | Bond Future | 7158      | 8                             | 7158      | 8                               | 0.00          |
| 19/09/2018 | R214 On 01-November-18 | 8.98   | Put          | Bond Future | 7311      | 8                             | 7311      | 8                               | 0.00          |
| 19/09/2018 | R214 On 01-November-18 | 8.99   | Put          | Bond Future | 7235      | 8                             | 7235      | 8                               | 0.00          |
| 19/09/2018 | R214 On 07-February-19 |        |              | Bond Future | 10.08     | 70.8473                       | 10.0786   | 70.8473                         | 0.00          |
| 19/09/2018 | R214 On 07-February-19 | 9.04   | Call         | Bond Future | 326       | 0                             | 326       | 0                               | 0.00          |
| 19/09/2018 | R214 On 07-February-19 | 9.05   | Call         | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 19/09/2018 | R214 On 07-February-19 | 9.03   | Call         | Bond Future | 318       | 0                             | 318       | 0                               | 0.00          |
| 19/09/2018 | R214 On 07-February-19 | 9.03   | Put          | Bond Future | 7742      | 8                             | 7742      | 8                               | 0.00          |
| 19/09/2018 | R214 On 07-February-19 | 9.04   | Put          | Bond Future | 7673      | 8                             | 7673      | 8                               | 0.00          |
| 19/09/2018 | R214 On 07-February-19 | 9.05   | Put          | Bond Future | 7605      | 8                             | 7605      | 8                               | 0.00          |
| 19/09/2018 | R214 On 02-May-19      |        |              | Bond Future | 10.14     | 68.7298                       | 10.1440   | 68.7298                         | 0.00          |
| 19/09/2018 | R214 On 02-May-19      | 9.87   | Call         | Bond Future | 2345      | 2                             | 2345      | 2                               | 0.00          |
| 19/09/2018 | R214 On 02-May-19      | 9.85   | Call         | Bond Future | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 19/09/2018 | R214 On 02-May-19      | 9.86   | Call         | Bond Future | 2315      | 2                             | 2315      | 2                               | 0.00          |
| 19/09/2018 | R214 On 02-May-19      | 9.86   | Put          | Bond Future | 4188      | 5                             | 4188      | 5                               | 0.00          |
| 19/09/2018 | R214 On 02-May-19      | 9.87   | Put          | Bond Future | 4150      | 5                             | 4150      | 5                               | 0.00          |
| 19/09/2018 | R214 On 02-May-19      | 9.85   | Put          | Bond Future | 4226      | 5                             | 4226      | 5                               | 0.00          |
| 19/09/2018 | R248 On 01-November-18 |        |              | Bond Future | 10.03     | 88.7355                       | 10.0288   | 88.7355                         | 99,873.00     |
| 19/09/2018 | R248 On 01-November-18 | 9.01   | Call         | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 19/09/2018 | R248 On 01-November-18 | 9.03   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 19/09/2018 | R248 On 01-November-18 | 9.02   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2018 | R248 On 01-November-18 | 9.02   | Put          | Bond Future | 9277      | 10                            | 9277      | 10                              | 0.00          |
| 19/09/2018 | R248 On 01-November-18 | 9.03   | Put          | Bond Future | 9178      | 10                            | 9178      | 10                              | 0.00          |
| 19/09/2018 | R248 On 01-November-18 | 9.01   | Put          | Bond Future | 9376      | 10                            | 9376      | 10                              | 0.00          |
| 19/09/2018 | R248 On 07-February-19 |        |              | Bond Future | 10.11     | 90.4447                       | 10.1102   | 90.4447                         | 0.00          |
| 19/09/2018 | R248 On 07-February-19 | 9.06   | Call         | Bond Future | 361       | 0                             | 361       | 0                               | 0.00          |
| 19/09/2018 | R248 On 07-February-19 | 9.07   | Call         | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 19/09/2018 | R248 On 07-February-19 | 9.05   | Call         | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 19/09/2018 | R248 On 07-February-19 | 9.07   | Put          | Bond Future | 9798      | 11                            | 9798      | 11                              | 0.00          |
| 19/09/2018 | R248 On 07-February-19 | 9.05   | Put          | Bond Future | 9978      | 11                            | 9978      | 11                              | 0.00          |
| 19/09/2018 | R248 On 07-February-19 | 9.06   | Put          | Bond Future | 9888      | 11                            | 9888      | 11                              | 0.00          |
| 19/09/2018 | R248 On 02-May-19      |        |              | Bond Future | 10.18     | 87.5125                       | 10.1766   | 87.5125                         | 0.00          |
| 19/09/2018 | R248 On 02-May-19      | 9.90   | Call         | Bond Future | 2890      | 3                             | 2890      | 3                               | 0.00          |
| 19/09/2018 | R248 On 02-May-19      | 9.91   | Call         | Bond Future | 2928      | 3                             | 2928      | 3                               | 0.00          |
| 19/09/2018 | R248 On 02-May-19      | 9.89   | Call         | Bond Future | 2853      | 3                             | 2853      | 3                               | 0.00          |
| 19/09/2018 | R248 On 02-May-19      | 9.91   | Put          | Bond Future | 5160      | 6                             | 5160      | 6                               | 0.00          |
| 19/09/2018 | R248 On 02-May-19      | 9.89   | Put          | Bond Future | 5257      | 6                             | 5257      | 6                               | 0.00          |
| 19/09/2018 | R248 On 02-May-19      | 9.90   | Put          | Bond Future | 5209      | 6                             | 5209      | 6                               | 0.00          |