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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/07/2018 TO: 05/07/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 2025 On 02-August-18 | | | Bond Future | 130.73 | 130.7967 | 130.7336 | 130.7967 | 864.00 |
| 05/07/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 5926 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 5936 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 5916 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2025 On 01-November-18 | | | Bond Future | 133.09 | 133.1593 | 133.0946 | 133.1593 | 0.00 |
| 05/07/2018 | 2025 On 07-February-19 | | | Bond Future | 134.29 | 134.3534 | 134.2867 | 134.3534 | 0.00 |
| 05/07/2018 | 2029 On 02-August-18 | | | Bond Future | 100.28 | 99.9827 | 100.2810 | 99.9827 | 1,370.00 |
| 05/07/2018 | 2029 On 01-November-18 | | | Bond Future | 101.04 | 100.7391 | 101.0425 | 100.7391 | 0.00 |
| 05/07/2018 | 2029 On 07-February-19 | | | Bond Future | 103.02 | 102.7119 | 103.0206 | 102.7119 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | | | Bond Future | 9.14 | 92.0356 | 92.1748 | 92.0356 | 50,452.00 |
| 05/07/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 2501 | 2 | 3 | 2 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 58 | 0 | 0 | 0 | 7,850.00 |
| 05/07/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 498 | 0 | 0 | 0 | 7,850.00 |
| 05/07/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 2551 | 2 | 3 | 2 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 2451 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 329 | 0 | 0 | 0 | 7,850.00 |
| 05/07/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 2013 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 4341 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2030 On 01-November-18 | | | Bond Future | 9.20 | 93.6776 | 93.8185 | 93.6776 | 0.00 |
| 05/07/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 699 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 735 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 4809 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 4861 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 4758 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | 2030 On 07-February-19 | | | Bond Future | 9.27 | 91.4845 | 91.6284 | 91.4845 | 0.00 |
| 05/07/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 1304 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 1326 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 1348 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 5502 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 5548 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 5594 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2032 On 02-August-18 | | | Bond Future | 9.32 | 94.6399 | 94.7542 | 94.6399 | 36,365.00 |
| 05/07/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 2940 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 2830 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2032 On 01-November-18 | | | Bond Future | 9.38 | 92.1736 | 92.2889 | 92.1736 | 0.00 |
| 05/07/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 5363 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 5306 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 5250 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | 2032 On 07-February-19 | | | Bond Future | 9.46 | 93.9605 | 94.0785 | 93.9605 | 0.00 |
| 05/07/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 1555 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 1531 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 6212 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 6263 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 6162 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2033 On 02-August-18 | | | Bond Future | 102.49 | 102.4723 | 102.4854 | 102.4723 | 11,819.00 |
| 05/07/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 7445 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 7455 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 7435 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2033 On 01-November-18 | | | Bond Future | 103.22 | 103.2022 | 103.2152 | 103.2022 | 0.00 |
| 05/07/2018 | 2033 On 07-February-19 | | | Bond Future | 105.24 | 105.2232 | 105.2359 | 105.2232 | 0.00 |
| 05/07/2018 | 2037 On 02-August-18 | | | Bond Future | 9.53 | 91.2342 | 91.3213 | 91.2342 | 56,287.00 |
| 05/07/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 3641 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2037 On 01-November-18 | | | Bond Future | 9.59 | 92.8620 | 92.9497 | 92.8620 | 0.00 |
| 05/07/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 946 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 5625 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 5563 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 5687 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2037 On 07-February-19 | | | Bond Future | 9.66 | 90.4024 | 90.4922 | 90.4024 | 0.00 |
| 05/07/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 1850 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 1878 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1907 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 6683 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6795 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6739 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2038 On 02-August-18 | | | Bond Future | 122.18 | 121.8813 | 122.1800 | 121.8813 | 9,150.00 |
| 05/07/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 12350 | 13 | 12 | 13 | 0.00 |
| 05/07/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 12360 | 13 | 12 | 13 | 0.00 |
| 05/07/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 12370 | 13 | 12 | 13 | 0.00 |
| 05/07/2018 | 2038 On 01-November-18 | | | Bond Future | 124.39 | 124.0829 | 124.3866 | 124.0829 | 280.00 |
| 05/07/2018 | 2038 On 07-February-19 | | | Bond Future | 125.23 | 124.9226 | 125.2314 | 124.9226 | 0.00 |
| 05/07/2018 | 2040 On 02-August-18 | | | Bond Future | 9.59 | 94.7419 | 94.8357 | 94.7419 | 22,929.00 |
| 05/07/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 4159 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 4090 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 338 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | | | Bond Future | 9.65 | 96.4323 | 96.5267 | 96.4323 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 1364 | 1 | 1 | 1 | 3,540.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 3751 | 4 | 4 | 4 | 3,540.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 1080 | 1 | 1 | 1 | 2,950.00 |
| 05/07/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 197 | 0 | 0 | 0 | 2,950.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 1002 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 6193 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 10922 | 11 | 11 | 11 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 5992 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 6058 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 6125 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 2501 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 5356 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | 2040 On 07-February-19 | | | Bond Future | 9.72 | 93.7914 | 93.8881 | 93.7914 | 0.00 |
| 05/07/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 2008 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 2070 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 2039 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 7330 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 7392 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 7270 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2044 On 02-August-18 | | | Bond Future | 9.62 | 91.9421 | 91.9485 | 91.9421 | 36,268.00 |
| 05/07/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 4159 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 4090 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 350 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2044 On 01-November-18 | | | Bond Future | 9.68 | 93.5825 | 93.5881 | 93.5825 | 0.00 |
| 05/07/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 1093 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 1120 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 6113 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 6045 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 6181 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | 2044 On 07-February-19 | | | Bond Future | 9.75 | 91.0116 | 91.0176 | 91.0116 | 0.00 |
| 05/07/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 2172 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 2139 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 7408 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 7346 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 7285 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | 2046 On 02-August-18 | | | Bond Future | 116.18 | 116.9426 | 116.1750 | 116.9426 | 11,876.00 |
| 05/07/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 12595 | 12 | 13 | 12 | 0.00 |
| 05/07/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 12615 | 12 | 13 | 12 | 0.00 |
| 05/07/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 12605 | 12 | 13 | 12 | 0.00 |
| 05/07/2018 | 2046 On 01-November-18 | | | Bond Future | 116.62 | 117.4057 | 116.6239 | 117.4057 | 140.00 |
| 05/07/2018 | 2046 On 07-February-19 | | | Bond Future | 118.91 | 119.7047 | 118.9070 | 119.7047 | 0.00 |
| 05/07/2018 | 2050 On 02-August-18 | | | Bond Future | 121.11 | 121.2279 | 121.1145 | 121.2279 | 9,701.00 |
| 05/07/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 16425 | 16 | 16 | 16 | 0.00 |
| 05/07/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 16405 | 16 | 16 | 16 | 0.00 |
| 05/07/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 16415 | 16 | 16 | 16 | 0.00 |
| 05/07/2018 | 2050 On 01-November-18 | | | Bond Future | 123.30 | 123.4177 | 123.3018 | 123.4177 | 135.00 |
| 05/07/2018 | 2050 On 07-February-19 | | | Bond Future | 123.94 | 124.0630 | 123.9442 | 124.0630 | 0.00 |
| 05/07/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | AL37 On 02-August-18 | | | Index Future | 585.57 | 585.4460 | 585.5730 | 585.4460 | 0.00 |
| 05/07/2018 | AL37 On 01-November-18 | | | Index Future | 596.02 | 595.8920 | 596.0160 | 595.8920 | 0.00 |
| 05/07/2018 | AL37 On 07-February-19 | | | Index Future | 607.58 | 607.4470 | 607.5750 | 607.4470 | 0.00 |
| 05/07/2018 | AL7T On 02-August-18 | | | Index Future | 681.71 | 680.9880 | 681.7080 | 680.9880 | 0.00 |
| 05/07/2018 | AL7T On 01-November-18 | | | Index Future | 693.87 | 693.1390 | 693.8650 | 693.1390 | 0.00 |
| 05/07/2018 | AL7T On 07-February-19 | | | Index Future | 707.32 | 706.5800 | 707.3220 | 706.5800 | 0.00 |
| 05/07/2018 | ALBI On 02-August-18 | | | Index Future | 619.57 | 619.1110 | 619.5710 | 619.1110 | 864.00 |
| 05/07/2018 | ALBI On 01-November-18 | | | Index Future | 630.62 | 630.1570 | 630.6200 | 630.1570 | 0.00 |
| 05/07/2018 | ALBI On 07-February-19 | | | Index Future | 642.85 | 642.3770 | 642.8510 | 642.3770 | 0.00 |
| 05/07/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/07/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2018 | EL28 On 02-August-18 | | | Bond Future | 128.55 | 128.5283 | 128.5469 | 128.5283 | 0.00 |
| 05/07/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 6393 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 6403 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 6383 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | ES33 On 02-August-18 | | | Bond Future | 10.78 | 78.6536 | 78.7521 | 78.6536 | 9,466.00 |
| 05/07/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 2193 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 2251 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | ES33 On 01-November-18 | | | Bond Future | 10.89 | 76.2686 | 76.3681 | 76.2686 | 0.00 |
| 05/07/2018 | ES33 On 07-February-19 | | | Bond Future | 11.02 | 77.7473 | 77.8491 | 77.7473 | 0.00 |
| 05/07/2018 | ES42 On 02-August-18 | | | Bond Future | 10.98 | 81.5670 | 81.6098 | 81.5670 | 7,957.00 |
| 05/07/2018 | ES42 On 01-November-18 | | | Bond Future | 11.09 | 78.7623 | 78.8052 | 78.7623 | 0.00 |
| 05/07/2018 | ES42 On 07-February-19 | | | Bond Future | 11.20 | 80.2891 | 80.3331 | 80.2891 | 0.00 |
| 05/07/2018 | GOVI On 02-August-18 | | | GOVI | 615.20 | 614.7260 | 615.2030 | 614.7260 | 475.00 |
| 05/07/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 94930 | 9 | 9 | 9 | 0.00 |
| 05/07/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 94830 | 9 | 9 | 9 | 0.00 |
| 05/07/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 95030 | 9 | 10 | 9 | 0.00 |
| 05/07/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 01-November-18 | | | GOVI | 626.17 | 625.6950 | 626.1730 | 625.6950 | 0.00 |
| 05/07/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 273170 | 28 | 27 | 28 | 0.00 |
| 05/07/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 273370 | 28 | 27 | 28 | 0.00 |
| 05/07/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 273270 | 28 | 27 | 28 | 0.00 |
| 05/07/2018 | GOVI On 07-February-19 | | | GOVI | 638.32 | 637.8270 | 638.3180 | 637.8270 | 0.00 |
| 05/07/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 281920 | 29 | 28 | 29 | 0.00 |
| 05/07/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 282020 | 29 | 28 | 29 | 0.00 |
| 05/07/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 282120 | 29 | 28 | 29 | 0.00 |
| 05/07/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | IGOV On 02-August-18 | | | Index Future | 250.85 | 250.8480 | 250.8540 | 250.8480 | 852.00 |
| 05/07/2018 | IGOV On 01-November-18 | | | Index Future | 255.38 | 255.3790 | 255.3840 | 255.3790 | 227.00 |
| 05/07/2018 | IGOV On 07-February-19 | | | Index Future | 260.38 | 260.3810 | 260.3840 | 260.3810 | 0.00 |
| 05/07/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 101.76 | 101.7600 | 101.7600 | 101.7600 | 0.00 |
| 05/07/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.23 | 102.2400 | 102.2300 | 102.2400 | 0.00 |
| 05/07/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.57 | 99.5800 | 99.5700 | 99.5800 | 0.00 |
| 05/07/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.00 | 102.0200 | 102.0000 | 102.0200 | 0.00 |
| 05/07/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.91 | 99.9300 | 99.9100 | 99.9300 | 0.00 |
| 05/07/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.52 | 98.5200 | 98.5200 | 98.5200 | 0.00 |
| 05/07/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 05/07/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.31 | 99.3200 | 99.3100 | 99.3200 | 0.00 |
| 05/07/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.75 | 99.7600 | 99.7500 | 99.7600 | 0.00 |
| 05/07/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.91 | 101.9300 | 101.9100 | 101.9300 | 0.00 |
| 05/07/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.91 | 102.9300 | 102.9100 | 102.9300 | 0.00 |
| 05/07/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.99 | 99.0200 | 98.9900 | 99.0200 | 0.00 |
| 05/07/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.63 | 102.7100 | 102.6300 | 102.7100 | 0.00 |
| 05/07/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.72 | 99.8100 | 99.7200 | 99.8100 | 0.00 |
| 05/07/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.60 | 96.6900 | 96.6000 | 96.6900 | 0.00 |
| 05/07/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.87 | 95.9200 | 95.8700 | 95.9200 | 0.00 |
| 05/07/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.09 | 95.1300 | 95.0900 | 95.1300 | 0.00 |
| 05/07/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.31 | 95.3400 | 95.3100 | 95.3400 | 0.00 |
| 05/07/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.52 | 97.5600 | 97.5200 | 97.5600 | 51.00 |
| 05/07/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.67 | 97.7100 | 97.6700 | 97.7100 | 0.00 |
| 05/07/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.90 | 98.9400 | 98.9000 | 98.9400 | 0.00 |
| 05/07/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 102.84 | 102.8800 | 102.8400 | 102.8800 | 0.00 |
| 05/07/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.12 | 104.1700 | 104.1200 | 104.1700 | 0.00 |
| 05/07/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 97.56 | 97.6300 | 97.5600 | 97.6300 | 0.00 |
| 05/07/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 103.61 | 103.6800 | 103.6100 | 103.6800 | 0.00 |
| 05/07/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 99.17 | 99.2400 | 99.1700 | 99.2400 | 0.00 |
| 05/07/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.03 | 96.1300 | 96.0300 | 96.1300 | 0.00 |
| 05/07/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.06 | 93.1700 | 93.0600 | 93.1700 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 91.82 | 91.9400 | 91.8200 | 91.9400 | 0.00 |
| 05/07/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 93.99 | 94.0900 | 93.9900 | 94.0900 | 0.00 |
| 05/07/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 97.76 | 97.8500 | 97.7600 | 97.8500 | 0.00 |
| 05/07/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.34 | 96.4100 | 96.3400 | 96.4100 | 0.00 |
| 05/07/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.42 | 98.4700 | 98.4200 | 98.4700 | 0.00 |
| 05/07/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 103.83 | 103.8800 | 103.8300 | 103.8800 | 0.00 |
| 05/07/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 104.19 | 104.2300 | 104.1900 | 104.2300 | 0.00 |
| 05/07/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 97.76 | 97.8000 | 97.7600 | 97.8000 | 0.00 |
| 05/07/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 104.89 | 104.9300 | 104.8900 | 104.9300 | 0.00 |
| 05/07/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 98.51 | 98.5500 | 98.5100 | 98.5500 | 0.00 |
| 05/07/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 05/07/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 05/07/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 05/07/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 05/07/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 05/07/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 35,000.00 |
| 05/07/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 0.00 |
| 05/07/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 92.9700 | 92.9700 | 0.00 |
| 05/07/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 05/07/2018 | R023 On 02-August-18 | | | Bond Future | 8.14 | 101.8863 | 101.9077 | 101.8863 | 41,874.00 |
| 05/07/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 7990 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 8024 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 7957 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 01-November-18 | | | Bond Future | 8.20 | 99.7783 | 99.7990 | 99.7783 | 0.00 |
| 05/07/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 8027 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 7995 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 7963 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 07-February-19 | | | Bond Future | 8.28 | 101.7129 | 101.7344 | 101.7129 | 0.00 |
| 05/07/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 7352 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 7410 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 7381 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R035 On 02-August-18 | | | Bond Future | 9.46 | 98.9158 | 99.0022 | 98.9158 | 68,489.00 |
| 05/07/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 1296 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 1495 | 2 | 1 | 2 | 0.00 |
| 05/07/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 1454 | 2 | 1 | 2 | 0.00 |
| 05/07/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 1537 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R035 On 01-November-18 | | | Bond Future | 9.53 | 96.1849 | 96.2717 | 96.1849 | 0.00 |
| 05/07/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 846 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 5727 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 5790 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 5663 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R035 On 07-February-19 | | | Bond Future | 9.60 | 98.0498 | 98.1388 | 98.0498 | 0.00 |
| 05/07/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 1750 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 1722 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6820 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 6765 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6877 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | | | Bond Future | 8.74 | 111.5262 | 111.6256 | 111.5262 | 108,197.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R186 On 02-August-18 | 8.90 | Call | Bond Future | 1592 | 0 | 2 | 0 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 112 | 0 | 0 | 0 | 3,020.00 |
| 05/07/2018 | R186 On 02-August-18 | 9.04 | Call | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.75 | Call | Bond Future | 1039 | 1 | 1 | 1 | 2,500.00 |
| 05/07/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,020.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 344 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 2109 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.75 | Put | Bond Future | 976 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 3226 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 8109 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 9.04 | Put | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 2015 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R186 On 02-August-18 | 8.90 | Put | Bond Future | 599 | 0 | 1 | 0 | 2,500.00 |
| 05/07/2018 | R186 On 01-November-18 | | | Bond Future | 8.81 | 113.5161 | 113.6161 | 113.5161 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 1077 | 1 | 1 | 1 | 5,000.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 3213 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 314 | 0 | 0 | 0 | 5,000.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 1216 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 2978 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1214 | 1 | 1 | 1 | 5,000.00 |
| 05/07/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 5621 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 2903 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 2940 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 3212 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | R186 On 07-February-19 | | | Bond Future | 8.88 | 110.4120 | 110.5143 | 110.4120 | 0.00 |
| 05/07/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 5158 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 5115 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R197 On 02-August-18 | | | Bond Future | 298.74 | 298.1396 | 298.7387 | 298.1396 | 2,350.00 |
| 05/07/2018 | R197 On 01-November-18 | | | Bond Future | 304.13 | 303.5251 | 304.1339 | 303.5251 | 0.00 |
| 05/07/2018 | R197 On 07-February-19 | | | Bond Future | 302.73 | 302.1125 | 302.7317 | 302.1125 | 0.00 |
| 05/07/2018 | R202 On 02-August-18 | | | Bond Future | 233.48 | 233.4542 | 233.4839 | 233.4542 | 22,040.00 |
| 05/07/2018 | R202 On 01-November-18 | | | Bond Future | 237.70 | 237.6711 | 237.7007 | 237.6711 | 0.00 |
| 05/07/2018 | R202 On 07-February-19 | | | Bond Future | 238.45 | 238.4182 | 238.4469 | 238.4182 | 0.00 |
| 05/07/2018 | R204 On 02-August-18 | | | Bond Future | 6.59 | 101.5042 | 101.5072 | 101.5042 | 10,270.00 |
| 05/07/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 878 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 02-August-18 | | | Bond Future | 7.43 | 100.1963 | 100.2042 | 100.1963 | 21,440.00 |
| 05/07/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R207 On 01-November-18 | | | Bond Future | 7.46 | 101.9841 | 101.9910 | 101.9841 | 0.00 |
| 05/07/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 815 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 804 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R207 On 07-February-19 | | | Bond Future | 7.51 | 100.3164 | 100.3239 | 100.3164 | 0.00 |
| 05/07/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 897 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 881 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R208 On 02-August-18 | | | Bond Future | 7.73 | 100.0557 | 100.0690 | 100.0557 | 29,288.00 |
| 05/07/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 1376 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 1423 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R208 On 01-November-18 | | | Bond Future | 7.78 | 98.4415 | 98.4540 | 98.4415 | 0.00 |
| 05/07/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1483 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1523 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1503 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R208 On 07-February-19 | | | Bond Future | 7.85 | 100.3500 | 100.3632 | 100.3500 | 0.00 |
| 05/07/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1573 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1607 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1590 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | | | Bond Future | 9.43 | 74.9719 | 75.0786 | 74.9719 | 125,373.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 5065 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 168 | 0 | 0 | 0 | 5,000.00 |
| 05/07/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 8667 | 9 | 9 | 9 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 2100 | 2 | 2 | 2 | 435.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 6049 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 550 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 7 | 0 | 0 | 0 | 500.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 6 | 0 | 0 | 0 | 5,000.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 6106 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 6164 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 7046 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 3473 | 4 | 3 | 4 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 4329 | 4 | 4 | 4 | 500.00 |
| 05/07/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 6816 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 2081 | 2 | 2 | 2 | 500.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 3 | 0 | 0 | 0 | 435.00 |
| 05/07/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 1187 | 1 | 1 | 1 | 5,000.00 |
| 05/07/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 78 | 0 | 0 | 0 | 435.00 |
| 05/07/2018 | R209 On 01-November-18 | | | Bond Future | 9.49 | 73.1619 | 73.2697 | 73.1619 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 72382 | 72 | 72 | 72 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 804 | 1 | 1 | 1 | 2,000.00 |
| 05/07/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 4507 | 4 | 5 | 4 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 72382 | 72 | 72 | 72 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 4371 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 2983 | 3 | 3 | 3 | 2,000.00 |
| 05/07/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 72382 | 72 | 72 | 72 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 4416 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 7257 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 4236 | 4 | 4 | 4 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 1226 | 1 | 1 | 1 | 5,850.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 1260 | 1 | 1 | 1 | 2,000.00 |
| 05/07/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 5001 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R209 On 07-February-19 | | | Bond Future | 9.56 | 74.5803 | 74.6905 | 74.5803 | 0.00 |
| 05/07/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 1600 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 1551 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5731 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5684 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5636 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R210 On 02-August-18 | | | Bond Future | 186.91 | 186.8887 | 186.9119 | 186.8887 | 2,179.00 |
| 05/07/2018 | R210 On 01-November-18 | | | Bond Future | 187.79 | 187.7646 | 187.7875 | 187.7646 | 0.00 |
| 05/07/2018 | R210 On 07-February-19 | | | Bond Future | 191.46 | 191.4414 | 191.4637 | 191.4414 | 0.00 |
| 05/07/2018 | R212 On 02-August-18 | | | Bond Future | 153.35 | 153.3798 | 153.3463 | 153.3798 | 4,777.00 |
| 05/07/2018 | R212 On 01-November-18 | | | Bond Future | 156.12 | 156.1503 | 156.1157 | 156.1503 | 0.00 |
| 05/07/2018 | R212 On 07-February-19 | | | Bond Future | 157.02 | 157.0544 | 157.0182 | 157.0544 | 0.00 |
| 05/07/2018 | R213 On 02-August-18 | | | Bond Future | 9.22 | 86.5851 | 86.7211 | 86.5851 | 33,503.00 |
| 05/07/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 655 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 1699 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 1742 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 1657 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R213 On 01-November-18 | | | Bond Future | 9.28 | 84.5840 | 84.7215 | 84.5840 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 645 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 4850 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 4902 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 4797 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R213 On 07-February-19 | | | Bond Future | 9.36 | 86.2240 | 86.3645 | 86.2240 | 0.00 |
| 05/07/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 1290 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 5643 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 5597 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 5689 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R214 On 02-August-18 | | | Bond Future | 9.57 | 74.5701 | 74.6102 | 74.5701 | 32,496.00 |
| 05/07/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 4700 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 4626 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 4774 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R214 On 01-November-18 | | | Bond Future | 9.63 | 72.6078 | 72.6480 | 72.6078 | 0.00 |
| 05/07/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 735 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 5409 | 5 | 5 | 5 | 0.00 |
| 05/07/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 5527 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 5468 | 6 | 5 | 6 | 0.00 |
| 05/07/2018 | R214 On 07-February-19 | | | Bond Future | 9.70 | 74.0156 | 74.0568 | 74.0156 | 0.00 |
| 05/07/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 1569 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 1594 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 1545 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 6426 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 6373 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 6321 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R248 On 02-August-18 | | | Bond Future | 9.61 | 95.3682 | 95.3741 | 95.3682 | 103,131.00 |
| 05/07/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 05/07/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 6123 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 6219 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 6027 | 6 | 6 | 6 | 0.00 |
| 05/07/2018 | R248 On 01-November-18 | | | Bond Future | 9.67 | 92.6373 | 92.6423 | 92.6373 | 0.00 |
| 05/07/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 849 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 05/07/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 7059 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 6983 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 7136 | 7 | 7 | 7 | 0.00 |
| 05/07/2018 | R248 On 07-February-19 | | | Bond Future | 9.74 | 94.4334 | 94.4389 | 94.4334 | 0.00 |
| 05/07/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 1844 | 2 | 2 | 2 | 0.00 |
| 05/07/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 8187 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 8324 | 8 | 8 | 8 | 0.00 |
| 05/07/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 8255 | 8 | 8 | 8 | 0.00 |