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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 2025 On 02-August-18 | | | Bond Future | 130.15 | 130.0660 | 130.1550 | 130.0660 | 498.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 6505 | 7 | 6505 | 7 | 0.00 |
| 25/07/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 6515 | 7 | 6515 | 7 | 0.00 |
| 25/07/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 6495 | 7 | 6495 | 7 | 0.00 |
| 25/07/2018 | 2025 On 01-November-18 | | | Bond Future | 132.51 | 132.4180 | 132.5088 | 132.4180 | 365.00 |
| 25/07/2018 | 2025 On 07-February-19 | | | Bond Future | 133.69 | 133.5936 | 133.6867 | 133.5936 | 0.00 |
| 25/07/2018 | 2025 On 02-May-19 | | | Bond Future | 135.95 | 135.8562 | 135.9492 | 135.8562 | 0.00 |
| 25/07/2018 | 2029 On 02-August-18 | | | Bond Future | 99.49 | 99.3595 | 99.4918 | 99.3595 | 0.00 |
| 25/07/2018 | 2029 On 01-November-18 | | | Bond Future | 100.24 | 100.1066 | 100.2414 | 100.1066 | 1,370.00 |
| 25/07/2018 | 2029 On 07-February-19 | | | Bond Future | 102.20 | 102.0639 | 102.2017 | 102.0639 | 0.00 |
| 25/07/2018 | 2029 On 02-May-19 | | | Bond Future | 102.86 | 102.7219 | 102.8608 | 102.7219 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | | | Bond Future | 9.00 | 92.3609 | 8.9952 | 92.3609 | 34,636.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 3064 | 2 | 3064 | 2 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 1 | 0 | 1 | 0 | 7,850.00 |
| 25/07/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 268 | 0 | 268 | 0 | 7,850.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 3127 | 2 | 3127 | 2 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 3000 | 2 | 3000 | 2 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 3 | 0 | 3 | 0 | 7,850.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/07/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 3345 | 4 | 3345 | 4 | 0.00 |
| 25/07/2018 | 2030 On 01-November-18 | | | Bond Future | 9.05 | 94.0087 | 9.0535 | 94.0087 | 43,700.00 |
| 25/07/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 25/07/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 25/07/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 25/07/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 25/07/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 3858 | 5 | 3858 | 5 | 0.00 |
| 25/07/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 25/07/2018 | 2030 On 07-February-19 | | | Bond Future | 9.12 | 91.8206 | 9.1192 | 91.8206 | 167.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 25/07/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 1424 | 1 | 1424 | 1 | 0.00 |
| 25/07/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 25/07/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 4627 | 5 | 4627 | 5 | 0.00 |
| 25/07/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 25/07/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 25/07/2018 | 2030 On 02-May-19 | | | Bond Future | 9.18 | 93.3590 | 9.1794 | 93.3590 | 0.00 |
| 25/07/2018 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 4167 | 4 | 4167 | 4 | 0.00 |
| 25/07/2018 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 4241 | 4 | 4241 | 4 | 0.00 |
| 25/07/2018 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 4204 | 4 | 4204 | 4 | 0.00 |
| 25/07/2018 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 2812 | 3 | 2812 | 3 | 0.00 |
| 25/07/2018 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 25/07/2018 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 25/07/2018 | 2032 On 02-August-18 | | | Bond Future | 9.20 | 94.8050 | 9.1956 | 94.8050 | 19,886.00 |
| 25/07/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 3445 | 3 | 3445 | 3 | 0.00 |
| 25/07/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 3376 | 3 | 3376 | 3 | 0.00 |
| 25/07/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 3308 | 3 | 3308 | 3 | 0.00 |
| 25/07/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/07/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 25/07/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 25/07/2018 | 2032 On 01-November-18 | | | Bond Future | 9.26 | 92.3415 | 9.2584 | 92.3415 | 34,534.00 |
| 25/07/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 25/07/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 25/07/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 25/07/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 4471 | 5 | 4471 | 5 | 0.00 |
| 25/07/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 4415 | 5 | 4415 | 5 | 0.00 |
| 25/07/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 4360 | 5 | 4360 | 5 | 0.00 |
| 25/07/2018 | 2032 On 07-February-19 | | | Bond Future | 9.33 | 94.1303 | 9.3279 | 94.1303 | 456.00 |
| 25/07/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 1524 | 1 | 1524 | 1 | 0.00 |
| 25/07/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 1498 | 1 | 1498 | 1 | 0.00 |
| 25/07/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 25/07/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 5257 | 6 | 5257 | 6 | 0.00 |
| 25/07/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 5306 | 6 | 5306 | 6 | 0.00 |
| 25/07/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 5208 | 6 | 5208 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 2032 On 02-May-19 | | | Bond Future | 9.39 | 91.5521 | 9.3876 | 91.5521 | 0.00 |
| 25/07/2018 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 4650 | 4 | 4650 | 4 | 0.00 |
| 25/07/2018 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 4689 | 4 | 4689 | 4 | 0.00 |
| 25/07/2018 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 4729 | 4 | 4729 | 4 | 0.00 |
| 25/07/2018 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 3065 | 4 | 3065 | 4 | 0.00 |
| 25/07/2018 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 3121 | 4 | 3121 | 4 | 0.00 |
| 25/07/2018 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 3093 | 4 | 3093 | 4 | 0.00 |
| 25/07/2018 | 2033 On 02-August-18 | | | Bond Future | 102.24 | 102.1994 | 102.2389 | 102.1994 | 9,076.00 |
| 25/07/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 7691 | 8 | 7691 | 8 | 0.00 |
| 25/07/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 7701 | 8 | 7701 | 8 | 0.00 |
| 25/07/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 7681 | 8 | 7681 | 8 | 0.00 |
| 25/07/2018 | 2033 On 01-November-18 | | | Bond Future | 102.97 | 102.9265 | 102.9668 | 102.9265 | 5,770.00 |
| 25/07/2018 | 2033 On 07-February-19 | | | Bond Future | 104.98 | 104.9389 | 104.9805 | 104.9389 | 0.00 |
| 25/07/2018 | 2033 On 02-May-19 | | | Bond Future | 105.61 | 105.5730 | 105.6139 | 105.5730 | 0.00 |
| 25/07/2018 | 2037 On 02-August-18 | | | Bond Future | 9.44 | 91.1820 | 9.4353 | 91.1820 | 22,706.00 |
| 25/07/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 4047 | 3 | 4047 | 3 | 0.00 |
| 25/07/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 4122 | 3 | 4122 | 3 | 0.00 |
| 25/07/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 4197 | 3 | 4197 | 3 | 0.00 |
| 25/07/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/07/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/07/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/07/2018 | 2037 On 01-November-18 | | | Bond Future | 9.49 | 92.8087 | 9.4949 | 92.8087 | 53,065.00 |
| 25/07/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 25/07/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 25/07/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 25/07/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 4827 | 6 | 4827 | 6 | 0.00 |
| 25/07/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 4765 | 5 | 4765 | 5 | 0.00 |
| 25/07/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 4889 | 6 | 4889 | 6 | 0.00 |
| 25/07/2018 | 2037 On 07-February-19 | | | Bond Future | 9.56 | 90.3468 | 9.5615 | 90.3468 | 650.00 |
| 25/07/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 25/07/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 1749 | 2 | 1749 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 25/07/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 5800 | 6 | 5800 | 6 | 0.00 |
| 25/07/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 5910 | 7 | 5910 | 7 | 0.00 |
| 25/07/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 5855 | 7 | 5855 | 7 | 0.00 |
| 25/07/2018 | 2037 On 02-May-19 | | | Bond Future | 9.62 | 91.8604 | 9.6215 | 91.8604 | 0.00 |
| 25/07/2018 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 5061 | 5 | 5061 | 5 | 0.00 |
| 25/07/2018 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 5105 | 5 | 5105 | 5 | 0.00 |
| 25/07/2018 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 5018 | 5 | 5018 | 5 | 0.00 |
| 25/07/2018 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 25/07/2018 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 25/07/2018 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 25/07/2018 | 2038 On 02-August-18 | | | Bond Future | 121.37 | 121.6051 | 121.3725 | 121.6051 | 1,000.00 |
| 25/07/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 13158 | 13 | 13158 | 13 | 0.00 |
| 25/07/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 13168 | 13 | 13168 | 13 | 0.00 |
| 25/07/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 13178 | 13 | 13178 | 13 | 0.00 |
| 25/07/2018 | 2038 On 01-November-18 | | | Bond Future | 123.57 | 123.8041 | 123.5674 | 123.8041 | 8,621.00 |
| 25/07/2018 | 2038 On 07-February-19 | | | Bond Future | 124.39 | 124.6347 | 124.3939 | 124.6347 | 0.00 |
| 25/07/2018 | 2038 On 02-May-19 | | | Bond Future | 126.50 | 126.7454 | 126.4990 | 126.7454 | 0.00 |
| 25/07/2018 | 2040 On 02-August-18 | | | Bond Future | 9.52 | 94.5552 | 9.5153 | 94.5552 | 13,118.00 |
| 25/07/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 4501 | 4 | 4501 | 4 | 0.00 |
| 25/07/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 4420 | 4 | 4420 | 4 | 0.00 |
| 25/07/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 4340 | 3 | 4340 | 3 | 0.00 |
| 25/07/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 25/07/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 25/07/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | | | Bond Future | 9.57 | 96.2421 | 9.5748 | 96.2421 | 19,218.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 1168 | 1 | 1168 | 1 | 3,540.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 3698 | 3 | 3698 | 3 | 3,540.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 887 | 1 | 887 | 1 | 2,950.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 112 | 0 | 112 | 0 | 2,950.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 5338 | 6 | 5338 | 6 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 10172 | 11 | 10172 | 11 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 5135 | 6 | 5135 | 6 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 5202 | 6 | 5202 | 6 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 5270 | 6 | 5270 | 6 | 0.00 |
| 25/07/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 4497 | 5 | 4497 | 5 | 0.00 |
| 25/07/2018 | 2040 On 07-February-19 | | | Bond Future | 9.64 | 93.5960 | 9.6413 | 93.5960 | 100.00 |
| 25/07/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 25/07/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 25/07/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 25/07/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 6472 | 7 | 6472 | 7 | 0.00 |
| 25/07/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 6533 | 7 | 6533 | 7 | 0.00 |
| 25/07/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 6412 | 7 | 6412 | 7 | 0.00 |
| 25/07/2018 | 2040 On 02-May-19 | | | Bond Future | 9.70 | 95.1642 | 9.7011 | 95.1642 | 0.00 |
| 25/07/2018 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 5579 | 5 | 5579 | 5 | 0.00 |
| 25/07/2018 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 5532 | 5 | 5532 | 5 | 0.00 |
| 25/07/2018 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 5486 | 5 | 5486 | 5 | 0.00 |
| 25/07/2018 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 3962 | 5 | 3962 | 5 | 0.00 |
| 25/07/2018 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 3997 | 5 | 3997 | 5 | 0.00 |
| 25/07/2018 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 3927 | 5 | 3927 | 5 | 0.00 |
| 25/07/2018 | 2044 On 02-August-18 | | | Bond Future | 9.54 | 91.7033 | 9.5351 | 91.7033 | 13,676.00 |
| 25/07/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 4410 | 3 | 4410 | 3 | 0.00 |
| 25/07/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 4573 | 4 | 4573 | 4 | 0.00 |
| 25/07/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 25/07/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/07/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/07/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/07/2018 | 2044 On 01-November-18 | | | Bond Future | 9.59 | 93.3394 | 9.5922 | 93.3394 | 34,752.00 |
| 25/07/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 25/07/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 25/07/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 972 | 1 | 972 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 5176 | 6 | 5176 | 6 | 0.00 |
| 25/07/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 5108 | 6 | 5108 | 6 | 0.00 |
| 25/07/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 5244 | 6 | 5244 | 6 | 0.00 |
| 25/07/2018 | 2044 On 07-February-19 | | | Bond Future | 9.66 | 90.7624 | 9.6559 | 90.7624 | 108.00 |
| 25/07/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 25/07/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 25/07/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 25/07/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 6479 | 7 | 6479 | 7 | 0.00 |
| 25/07/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 6418 | 7 | 6418 | 7 | 0.00 |
| 25/07/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 6357 | 7 | 6357 | 7 | 0.00 |
| 25/07/2018 | 2044 On 02-May-19 | | | Bond Future | 9.71 | 92.2830 | 9.7129 | 92.2830 | 0.00 |
| 25/07/2018 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 5646 | 5 | 5646 | 5 | 0.00 |
| 25/07/2018 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 5741 | 5 | 5741 | 5 | 0.00 |
| 25/07/2018 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 5694 | 5 | 5694 | 5 | 0.00 |
| 25/07/2018 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 3987 | 5 | 3987 | 5 | 0.00 |
| 25/07/2018 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 4022 | 5 | 4022 | 5 | 0.00 |
| 25/07/2018 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 4058 | 5 | 4058 | 5 | 0.00 |
| 25/07/2018 | 2046 On 02-August-18 | | | Bond Future | 115.59 | 115.7657 | 115.5905 | 115.7657 | 8,628.00 |
| 25/07/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 13179 | 13 | 13179 | 13 | 0.00 |
| 25/07/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 13199 | 13 | 13199 | 13 | 0.00 |
| 25/07/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 13189 | 13 | 13189 | 13 | 0.00 |
| 25/07/2018 | 2046 On 01-November-18 | | | Bond Future | 116.03 | 116.2098 | 116.0318 | 116.2098 | 10,966.00 |
| 25/07/2018 | 2046 On 07-February-19 | | | Bond Future | 118.30 | 118.4820 | 118.3008 | 118.4820 | 0.00 |
| 25/07/2018 | 2046 On 02-May-19 | | | Bond Future | 118.62 | 118.8063 | 118.6207 | 118.8063 | 0.00 |
| 25/07/2018 | 2050 On 02-August-18 | | | Bond Future | 119.13 | 119.4641 | 119.1328 | 119.4641 | 252.00 |
| 25/07/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 18407 | 18 | 18407 | 18 | 0.00 |
| 25/07/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 18387 | 18 | 18387 | 18 | 0.00 |
| 25/07/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 18397 | 18 | 18397 | 18 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | 2050 On 01-November-18 | | | Bond Future | 121.29 | 121.6243 | 121.2871 | 121.6243 | 9,834.00 |
| 25/07/2018 | 2050 On 07-February-19 | | | Bond Future | 121.89 | 122.2309 | 121.8878 | 122.2309 | 0.00 |
| 25/07/2018 | 2050 On 02-May-19 | | | Bond Future | 123.95 | 124.3009 | 123.9505 | 124.3009 | 0.00 |
| 25/07/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | AL37 On 02-August-18 | | | Index Future | 587.40 | 585.4590 | 587.4030 | 585.4590 | 0.00 |
| 25/07/2018 | AL37 On 01-November-18 | | | Index Future | 597.88 | 595.9040 | 597.8830 | 595.9040 | 0.00 |
| 25/07/2018 | AL37 On 07-February-19 | | | Index Future | 609.47 | 607.4510 | 609.4690 | 607.4510 | 0.00 |
| 25/07/2018 | AL37 On 02-May-19 | | | Index Future | 619.68 | 617.6330 | 619.6790 | 617.6330 | 0.00 |
| 25/07/2018 | AL7T On 02-August-18 | | | Index Future | 687.06 | 682.5030 | 687.0570 | 682.5030 | 0.00 |
| 25/07/2018 | AL7T On 01-November-18 | | | Index Future | 699.32 | 694.6800 | 699.3160 | 694.6800 | 0.00 |
| 25/07/2018 | AL7T On 07-February-19 | | | Index Future | 712.87 | 708.1410 | 712.8670 | 708.1410 | 0.00 |
| 25/07/2018 | AL7T On 02-May-19 | | | Index Future | 724.81 | 720.0110 | 724.8090 | 720.0110 | 0.00 |
| 25/07/2018 | ALBI On 02-August-18 | | | Index Future | 623.97 | 619.1530 | 623.9650 | 619.1530 | 407.00 |
| 25/07/2018 | ALBI On 01-November-18 | | | Index Future | 635.10 | 630.2000 | 635.0980 | 630.2000 | 498.00 |
| 25/07/2018 | ALBI On 07-February-19 | | | Index Future | 647.41 | 642.4110 | 647.4050 | 642.4110 | 0.00 |
| 25/07/2018 | ALBI On 02-May-19 | | | Index Future | 658.25 | 653.1800 | 658.2510 | 653.1800 | 0.00 |
| 25/07/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C202 On 07-December-33 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/07/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/07/2018 | EL28 On 02-August-18 | | | Bond Future | 127.30 | 127.2402 | 127.2965 | 127.2402 | 0.00 |
| 25/07/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 7643 | 8 | 7643 | 8 | 0.00 |
| 25/07/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 7653 | 8 | 7653 | 8 | 0.00 |
| 25/07/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 7633 | 8 | 7633 | 8 | 0.00 |
| 25/07/2018 | ES33 On 02-August-18 | | | Bond Future | 10.68 | 78.6912 | 10.6794 | 78.6912 | 0.00 |
| 25/07/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 2735 | 2 | 2735 | 2 | 0.00 |
| 25/07/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 2793 | 2 | 2793 | 2 | 0.00 |
| 25/07/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 2850 | 2 | 2850 | 2 | 0.00 |
| 25/07/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | ES33 On 01-November-18 | | | Bond Future | 10.79 | 76.3069 | 10.7877 | 76.3069 | 9,466.00 |
| 25/07/2018 | ES33 On 07-February-19 | | | Bond Future | 10.91 | 77.7851 | 10.9109 | 77.7851 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | ES33 On 02-May-19 | | | Bond Future | 11.01 | 75.2987 | 11.0149 | 75.2987 | 0.00 |
| 25/07/2018 | ES42 On 02-August-18 | | | Bond Future | 10.89 | 81.4328 | 10.8891 | 81.4328 | 0.00 |
| 25/07/2018 | ES42 On 01-November-18 | | | Bond Future | 10.99 | 78.6256 | 10.9940 | 78.6256 | 7,957.00 |
| 25/07/2018 | ES42 On 07-February-19 | | | Bond Future | 11.11 | 80.1485 | 11.1090 | 80.1485 | 0.00 |
| 25/07/2018 | ES42 On 02-May-19 | | | Bond Future | 11.21 | 77.2314 | 11.2111 | 77.2314 | 0.00 |
| 25/07/2018 | GOVI On 02-August-18 | | | GOVI | 619.94 | 614.8480 | 619.9380 | 614.8480 | 44.00 |
| 25/07/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 142280 | 9 | 142280 | 9 | 0.00 |
| 25/07/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 142180 | 9 | 142180 | 9 | 0.00 |
| 25/07/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 142380 | 9 | 142380 | 9 | 0.00 |
| 25/07/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 01-November-18 | | | GOVI | 631.00 | 625.8170 | 630.9990 | 625.8170 | 441.00 |
| 25/07/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 224910 | 28 | 224910 | 28 | 0.00 |
| 25/07/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 225110 | 28 | 225110 | 28 | 0.00 |
| 25/07/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 225010 | 28 | 225010 | 28 | 0.00 |
| 25/07/2018 | GOVI On 07-February-19 | | | GOVI | 643.23 | 637.9440 | 643.2270 | 637.9440 | 0.00 |
| 25/07/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 232830 | 29 | 232830 | 29 | 0.00 |
| 25/07/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 232930 | 29 | 232930 | 29 | 0.00 |
| 25/07/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 233030 | 29 | 233030 | 29 | 0.00 |
| 25/07/2018 | GOVI On 02-May-19 | | | GOVI | 654.00 | 648.6370 | 654.0020 | 648.6370 | 0.00 |
| 25/07/2018 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 61220 | 1 | 61220 | 1 | 0.00 |
| 25/07/2018 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 61320 | 1 | 61320 | 1 | 0.00 |
| 25/07/2018 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 61420 | 1 | 61420 | 1 | 0.00 |
| 25/07/2018 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | IGOV On 02-August-18 | | | Index Future | 249.12 | 249.3720 | 249.1240 | 249.3720 | 665.00 |
| 25/07/2018 | IGOV On 01-November-18 | | | Index Future | 253.63 | 253.8810 | 253.6290 | 253.8810 | 714.00 |
| 25/07/2018 | IGOV On 07-February-19 | | | Index Future | 258.59 | 258.8460 | 258.5900 | 258.8460 | 0.00 |
| 25/07/2018 | IGOV On 02-May-19 | | | Index Future | 262.97 | 263.2310 | 262.9670 | 263.2310 | 0.00 |
| 25/07/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 101.76 | 101.7600 | 101.7600 | 101.7600 | 0.00 |
| 25/07/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2400 | 102.2400 | 102.2400 | 0.00 |
| 25/07/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.57 | 99.5800 | 99.5700 | 99.5800 | 0.00 |
| 25/07/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.00 | 102.0300 | 102.0000 | 102.0300 | 0.00 |
| 25/07/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.92 | 99.9700 | 99.9200 | 99.9700 | 0.00 |
| 25/07/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.52 | 98.5200 | 98.5200 | 98.5200 | 0.00 |
| 25/07/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9100 | 98.9000 | 98.9100 | 0.00 |
| 25/07/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.31 | 99.3200 | 99.3100 | 99.3200 | 0.00 |
| 25/07/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.74 | 99.7700 | 99.7400 | 99.7700 | 0.00 |
| 25/07/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.92 | 101.9600 | 101.9200 | 101.9600 | 0.00 |
| 25/07/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.91 | 102.9800 | 102.9100 | 102.9800 | 0.00 |
| 25/07/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.98 | 99.0800 | 98.9800 | 99.0800 | 0.00 |
| 25/07/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.60 | 102.7100 | 102.6000 | 102.7100 | 0.00 |
| 25/07/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.66 | 99.7900 | 99.6600 | 99.7900 | 0.00 |
| 25/07/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.52 | 96.6700 | 96.5200 | 96.6700 | 0.00 |
| 25/07/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.75 | 95.9300 | 95.7500 | 95.9300 | 0.00 |
| 25/07/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.94 | 95.1600 | 94.9400 | 95.1600 | 0.00 |
| 25/07/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.12 | 95.3600 | 95.1200 | 95.3600 | 0.00 |
| 25/07/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.31 | 97.5800 | 97.3100 | 97.5800 | 51.00 |
| 25/07/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.43 | 97.7300 | 97.4300 | 97.7300 | 0.00 |
| 25/07/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.62 | 98.9400 | 98.6200 | 98.9400 | 0.00 |
| 25/07/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 102.51 | 102.8700 | 102.5100 | 102.8700 | 0.00 |
| 25/07/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 103.74 | 104.1300 | 103.7400 | 104.1300 | 0.00 |
| 25/07/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 97.13 | 97.5500 | 97.1300 | 97.5500 | 0.00 |
| 25/07/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 103.13 | 103.5800 | 103.1300 | 103.5800 | 0.00 |
| 25/07/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 98.64 | 99.1100 | 98.6400 | 99.1100 | 0.00 |
| 25/07/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 95.22 | 95.8300 | 95.2200 | 95.8300 | 0.00 |
| 25/07/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 92.21 | 92.8500 | 92.2100 | 92.8500 | 0.00 |
| 25/07/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.93 | 91.5900 | 90.9300 | 91.5900 | 0.00 |
| 25/07/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 93.07 | 93.7400 | 93.0700 | 93.7400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.82 | 97.4900 | 96.8200 | 97.4900 | 0.00 |
| 25/07/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 95.36 | 96.0500 | 95.3600 | 96.0500 | 0.00 |
| 25/07/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.41 | 98.1000 | 97.4100 | 98.1000 | 0.00 |
| 25/07/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.81 | 103.5000 | 102.8100 | 103.5000 | 0.00 |
| 25/07/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 103.13 | 103.8400 | 103.1300 | 103.8400 | 0.00 |
| 25/07/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 96.64 | 97.3800 | 96.6400 | 97.3800 | 0.00 |
| 25/07/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 103.76 | 104.4900 | 103.7600 | 104.4900 | 0.00 |
| 25/07/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 97.33 | 98.0900 | 97.3300 | 98.0900 | 0.00 |
| 25/07/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/07/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/07/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/07/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 25/07/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 25/07/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 35,000.00 |
| 25/07/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 25/07/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 25/07/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 25/07/2018 | R023 On 02-August-18 | | | Bond Future | 8.05 | 101.8709 | 8.0548 | 101.8709 | 14,658.00 |
| 25/07/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 8298 | 8 | 8298 | 8 | 0.00 |
| 25/07/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 8332 | 8 | 8332 | 8 | 0.00 |
| 25/07/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 8265 | 8 | 8265 | 8 | 0.00 |
| 25/07/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R023 On 01-November-18 | | | Bond Future | 8.11 | 99.7625 | 8.1140 | 99.7625 | 41,469.00 |
| 25/07/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 8339 | 8 | 8339 | 8 | 0.00 |
| 25/07/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 8308 | 8 | 8308 | 8 | 0.00 |
| 25/07/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 8276 | 8 | 8276 | 8 | 0.00 |
| 25/07/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/07/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/07/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/07/2018 | R023 On 07-February-19 | | | Bond Future | 8.19 | 101.6953 | 8.1852 | 101.6953 | 0.00 |
| 25/07/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 7648 | 7 | 7648 | 7 | 0.00 |
| 25/07/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 7707 | 7 | 7707 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 7678 | 7 | 7678 | 7 | 0.00 |
| 25/07/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 25/07/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 25/07/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 25/07/2018 | R023 On 02-May-19 | | | Bond Future | 8.24 | 99.4716 | 8.2408 | 99.4716 | 0.00 |
| 25/07/2018 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1903 | 2 | 1903 | 2 | 0.00 |
| 25/07/2018 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 25/07/2018 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 25/07/2018 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 1218 | 2 | 1218 | 2 | 0.00 |
| 25/07/2018 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 1228 | 2 | 1228 | 2 | 0.00 |
| 25/07/2018 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 25/07/2018 | R035 On 02-August-18 | | | Bond Future | 9.37 | 98.9368 | 9.3655 | 98.9368 | 37,551.00 |
| 25/07/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 25/07/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 25/07/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 25/07/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 395 | 1 | 395 | 1 | 0.00 |
| 25/07/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 367 | 1 | 367 | 1 | 0.00 |
| 25/07/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 425 | 1 | 425 | 1 | 0.00 |
| 25/07/2018 | R035 On 01-November-18 | | | Bond Future | 9.43 | 96.2061 | 9.4298 | 96.2061 | 67,899.00 |
| 25/07/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 814 | 1 | 814 | 1 | 0.00 |
| 25/07/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 25/07/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 25/07/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 4900 | 6 | 4900 | 6 | 0.00 |
| 25/07/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 4962 | 6 | 4962 | 6 | 0.00 |
| 25/07/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 25/07/2018 | R035 On 07-February-19 | | | Bond Future | 9.50 | 98.0699 | 9.5023 | 98.0699 | 298.00 |
| 25/07/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 1673 | 1 | 1673 | 1 | 0.00 |
| 25/07/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 1730 | 1 | 1730 | 1 | 0.00 |
| 25/07/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 1702 | 1 | 1702 | 1 | 0.00 |
| 25/07/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6015 | 7 | 6015 | 7 | 0.00 |
| 25/07/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 5960 | 7 | 5960 | 7 | 0.00 |
| 25/07/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6070 | 7 | 6070 | 7 | 0.00 |
| 25/07/2018 | R035 On 02-May-19 | | | Bond Future | 9.56 | 95.2153 | 9.5605 | 95.2153 | 0.00 |
| 25/07/2018 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 5018 | 5 | 5018 | 5 | 0.00 |
| 25/07/2018 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 4932 | 5 | 4932 | 5 | 0.00 |
| 25/07/2018 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 3633 | 4 | 3633 | 4 | 0.00 |
| 25/07/2018 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 3568 | 4 | 3568 | 4 | 0.00 |
| 25/07/2018 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 3600 | 4 | 3600 | 4 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | | | Bond Future | 8.62 | 111.6995 | 8.6154 | 111.6995 | 70,511.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.90 | Call | Bond Future | 1803 | 1 | 1803 | 1 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 5 | 0 | 5 | 0 | 3,020.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.75 | Call | Bond Future | 990 | 1 | 990 | 1 | 2,500.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,020.00 |
| 25/07/2018 | R186 On 02-August-18 | 9.04 | Call | Bond Future | 2638 | 2 | 2638 | 2 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 2339 | 3 | 2339 | 3 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 7328 | 8 | 7328 | 8 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 1093 | 2 | 1093 | 2 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.75 | Put | Bond Future | 146 | 0 | 146 | 0 | 2,500.00 |
| 25/07/2018 | R186 On 02-August-18 | 9.04 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 992 | 2 | 992 | 2 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 1042 | 2 | 1042 | 2 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 895 | 2 | 895 | 2 | 0.00 |
| 25/07/2018 | R186 On 02-August-18 | 8.90 | Put | Bond Future | 29 | 0 | 29 | 0 | 2,500.00 |
| 25/07/2018 | R186 On 01-November-18 | | | Bond Future | 8.68 | 113.6923 | 8.6767 | 113.6923 | 46,879.00 |
| 25/07/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 5,000.00 |
| 25/07/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 25/07/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 3538 | 3 | 3538 | 3 | 0.00 |
| 25/07/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 25/07/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 274 | 0 | 274 | 0 | 5,000.00 |
| 25/07/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 1331 | 1 | 1331 | 1 | 0.00 |
| 25/07/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 743 | 1 | 743 | 1 | 5,000.00 |
| 25/07/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 2244 | 3 | 2244 | 3 | 0.00 |
| 25/07/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 4786 | 5 | 4786 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 2173 | 3 | 2173 | 3 | 0.00 |
| 25/07/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 2208 | 3 | 2208 | 3 | 0.00 |
| 25/07/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 2461 | 3 | 2461 | 3 | 0.00 |
| 25/07/2018 | R186 On 07-February-19 | | | Bond Future | 8.75 | 110.5898 | 8.7459 | 110.5898 | 719.00 |
| 25/07/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 25/07/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 25/07/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 25/07/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 4440 | 5 | 4440 | 5 | 0.00 |
| 25/07/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 4358 | 5 | 4358 | 5 | 0.00 |
| 25/07/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 4399 | 5 | 4399 | 5 | 0.00 |
| 25/07/2018 | R186 On 02-May-19 | | | Bond Future | 8.81 | 112.4428 | 8.8073 | 112.4428 | 0.00 |
| 25/07/2018 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 3625 | 3 | 3625 | 3 | 0.00 |
| 25/07/2018 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 3591 | 3 | 3591 | 3 | 0.00 |
| 25/07/2018 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 3556 | 3 | 3556 | 3 | 0.00 |
| 25/07/2018 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 2367 | 3 | 2367 | 3 | 0.00 |
| 25/07/2018 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 2389 | 3 | 2389 | 3 | 0.00 |
| 25/07/2018 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 2345 | 3 | 2345 | 3 | 0.00 |
| 25/07/2018 | R197 On 02-August-18 | | | Bond Future | 296.86 | 296.6851 | 296.8631 | 296.6851 | 1,235.00 |
| 25/07/2018 | R197 On 01-November-18 | | | Bond Future | 302.23 | 302.0500 | 302.2318 | 302.0500 | 2,350.00 |
| 25/07/2018 | R197 On 07-February-19 | | | Bond Future | 300.79 | 300.5994 | 300.7860 | 300.5994 | 0.00 |
| 25/07/2018 | R197 On 02-May-19 | | | Bond Future | 305.88 | 305.6902 | 305.8762 | 305.6902 | 0.00 |
| 25/07/2018 | R202 On 02-August-18 | | | Bond Future | 232.41 | 232.8714 | 232.4069 | 232.8714 | 12,645.00 |
| 25/07/2018 | R202 On 01-November-18 | | | Bond Future | 236.61 | 237.0824 | 236.6098 | 237.0824 | 9,729.00 |
| 25/07/2018 | R202 On 07-February-19 | | | Bond Future | 237.33 | 237.8108 | 237.3297 | 237.8108 | 0.00 |
| 25/07/2018 | R202 On 02-May-19 | | | Bond Future | 241.35 | 241.8384 | 241.3463 | 241.8384 | 0.00 |
| 25/07/2018 | R204 On 02-August-18 | | | Bond Future | 6.60 | 101.4862 | 6.5962 | 101.4862 | 10,270.00 |
| 25/07/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 25/07/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 25/07/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 25/07/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-August-18 | | | Bond Future | 7.38 | 100.1848 | 7.3826 | 100.1848 | 3,471.00 |
| 25/07/2018 | R207 On 02-August-18 | 6.85 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 25/07/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 25/07/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 25/07/2018 | R207 On 01-November-18 | | | Bond Future | 7.40 | 101.9722 | 7.4047 | 101.9722 | 17,433.00 |
| 25/07/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/07/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/07/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/07/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 25/07/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 25/07/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 25/07/2018 | R207 On 07-February-19 | | | Bond Future | 7.44 | 100.3027 | 7.4355 | 100.3027 | 0.00 |
| 25/07/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/07/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 25/07/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 25/07/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 25/07/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 25/07/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 25/07/2018 | R207 On 02-May-19 | | | Bond Future | 7.49 | 101.9834 | 7.4867 | 101.9834 | 0.00 |
| 25/07/2018 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 25/07/2018 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 25/07/2018 | R208 On 02-August-18 | | | Bond Future | 7.67 | 100.0197 | 7.6745 | 100.0197 | 7,728.00 |
| 25/07/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 25/07/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 25/07/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 25/07/2018 | R208 On 01-November-18 | | | Bond Future | 7.73 | 98.4047 | 7.7258 | 98.4047 | 28,717.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 25/07/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 25/07/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 25/07/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1353 | 2 | 1353 | 2 | 0.00 |
| 25/07/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1393 | 2 | 1393 | 2 | 0.00 |
| 25/07/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1373 | 2 | 1373 | 2 | 0.00 |
| 25/07/2018 | R208 On 07-February-19 | | | Bond Future | 7.79 | 100.3110 | 7.7900 | 100.3110 | 0.00 |
| 25/07/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 25/07/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 25/07/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 25/07/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1469 | 2 | 1469 | 2 | 0.00 |
| 25/07/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 25/07/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 25/07/2018 | R208 On 02-May-19 | | | Bond Future | 7.85 | 98.5920 | 7.8479 | 98.5920 | 0.00 |
| 25/07/2018 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 25/07/2018 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 25/07/2018 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 886 | 1 | 886 | 1 | 0.00 |
| 25/07/2018 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 25/07/2018 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 25/07/2018 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 564 | 1 | 564 | 1 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | | | Bond Future | 9.35 | 74.9480 | 9.3450 | 74.9480 | 89,287.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 5585 | 5 | 5585 | 5 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 7 | 0 | 7 | 0 | 5,000.00 |
| 25/07/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 9262 | 9 | 9262 | 9 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 435.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 6608 | 6 | 6608 | 6 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 6667 | 6 | 6667 | 6 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 6727 | 6 | 6727 | 6 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.40 | Put | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 6443 | 7 | 6443 | 7 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 2713 | 3 | 2713 | 3 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 3654 | 4 | 3654 | 4 | 500.00 |
| 25/07/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 6211 | 7 | 6211 | 7 | 0.00 |
| 25/07/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 1114 | 2 | 1114 | 2 | 500.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 435.00 |
| 25/07/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 292 | 1 | 292 | 1 | 5,000.00 |
| 25/07/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 435.00 |
| 25/07/2018 | R209 On 01-November-18 | | | Bond Future | 9.40 | 73.1375 | 9.4017 | 73.1375 | 109,450.00 |
| 25/07/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 72991 | 72 | 72991 | 72 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 669 | 1 | 669 | 1 | 2,000.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 4502 | 4 | 4502 | 4 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 2990 | 3 | 2990 | 3 | 2,000.00 |
| 25/07/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 4649 | 4 | 4649 | 4 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 72991 | 72 | 72991 | 72 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 72991 | 72 | 72991 | 72 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 4551 | 4 | 4551 | 4 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 4356 | 4 | 4356 | 4 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 7594 | 7 | 7594 | 7 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 759 | 1 | 759 | 1 | 5,850.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 1403 | 2 | 1403 | 2 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2280 | 3 | 2280 | 3 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 786 | 1 | 786 | 1 | 2,000.00 |
| 25/07/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 4256 | 5 | 4256 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R209 On 07-February-19 | | | Bond Future | 9.46 | 74.5543 | 9.4641 | 74.5543 | 340.00 |
| 25/07/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 1551 | 1 | 1551 | 1 | 0.00 |
| 25/07/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 1576 | 1 | 1576 | 1 | 0.00 |
| 25/07/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 1526 | 1 | 1526 | 1 | 0.00 |
| 25/07/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5085 | 6 | 5085 | 6 | 0.00 |
| 25/07/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5039 | 6 | 5039 | 6 | 0.00 |
| 25/07/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 25/07/2018 | R209 On 02-May-19 | | | Bond Future | 9.52 | 72.6554 | 9.5172 | 72.6554 | 0.00 |
| 25/07/2018 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 25/07/2018 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 4225 | 4 | 4225 | 4 | 0.00 |
| 25/07/2018 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 4298 | 4 | 4298 | 4 | 0.00 |
| 25/07/2018 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 3159 | 4 | 3159 | 4 | 0.00 |
| 25/07/2018 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 3131 | 4 | 3131 | 4 | 0.00 |
| 25/07/2018 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 3103 | 4 | 3103 | 4 | 0.00 |
| 25/07/2018 | R210 On 02-August-18 | | | Bond Future | 185.02 | 184.9543 | 185.0248 | 184.9543 | 1,480.00 |
| 25/07/2018 | R210 On 01-November-18 | | | Bond Future | 185.87 | 185.7986 | 185.8708 | 185.7986 | 969.00 |
| 25/07/2018 | R210 On 07-February-19 | | | Bond Future | 189.51 | 189.4312 | 189.5056 | 189.4312 | 0.00 |
| 25/07/2018 | R210 On 02-May-19 | | | Bond Future | 190.16 | 190.0894 | 190.1627 | 190.0894 | 0.00 |
| 25/07/2018 | R212 On 02-August-18 | | | Bond Future | 152.84 | 152.9917 | 152.8441 | 152.9917 | 2,387.00 |
| 25/07/2018 | R212 On 01-November-18 | | | Bond Future | 155.61 | 155.7583 | 155.6083 | 155.7583 | 3,446.00 |
| 25/07/2018 | R212 On 07-February-19 | | | Bond Future | 156.50 | 156.6499 | 156.4977 | 156.6499 | 0.00 |
| 25/07/2018 | R212 On 02-May-19 | | | Bond Future | 159.15 | 159.3030 | 159.1462 | 159.3030 | 0.00 |
| 25/07/2018 | R213 On 02-August-18 | | | Bond Future | 9.10 | 86.7624 | 9.1002 | 86.7624 | 14,535.00 |
| 25/07/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 25/07/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 369 | 0 | 369 | 0 | 0.00 |
| 25/07/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 25/07/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 635 | 1 | 635 | 1 | 0.00 |
| 25/07/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 25/07/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 25/07/2018 | R213 On 01-November-18 | | | Bond Future | 9.16 | 84.7642 | 9.1612 | 84.7642 | 32,593.00 |
| 25/07/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 638 | 0 | 638 | 0 | 0.00 |
| 25/07/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 620 | 0 | 620 | 0 | 0.00 |
| 25/07/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 603 | 0 | 603 | 0 | 0.00 |
| 25/07/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 4032 | 5 | 4032 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 4083 | 5 | 4083 | 5 | 0.00 |
| 25/07/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 3981 | 5 | 3981 | 5 | 0.00 |
| 25/07/2018 | R213 On 07-February-19 | | | Bond Future | 9.23 | 86.4065 | 9.2302 | 86.4065 | 112.00 |
| 25/07/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 25/07/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 25/07/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 25/07/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 4890 | 5 | 4890 | 5 | 0.00 |
| 25/07/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 4845 | 5 | 4845 | 5 | 0.00 |
| 25/07/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 4934 | 5 | 4934 | 5 | 0.00 |
| 25/07/2018 | R213 On 02-May-19 | | | Bond Future | 9.29 | 84.3067 | 9.2855 | 84.3067 | 0.00 |
| 25/07/2018 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 4109 | 4 | 4109 | 4 | 0.00 |
| 25/07/2018 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 25/07/2018 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 25/07/2018 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 25/07/2018 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 25/07/2018 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 25/07/2018 | R214 On 02-August-18 | | | Bond Future | 9.49 | 74.3668 | 9.4950 | 74.3668 | 15,976.00 |
| 25/07/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/07/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 4077 | 5 | 4077 | 5 | 0.00 |
| 25/07/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 3999 | 5 | 3999 | 5 | 0.00 |
| 25/07/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 4155 | 5 | 4155 | 5 | 0.00 |
| 25/07/2018 | R214 On 01-November-18 | | | Bond Future | 9.55 | 72.4009 | 9.5527 | 72.4009 | 26,762.00 |
| 25/07/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 567 | 0 | 567 | 0 | 0.00 |
| 25/07/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 25/07/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 25/07/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 4694 | 5 | 4694 | 5 | 0.00 |
| 25/07/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 4814 | 6 | 4814 | 6 | 0.00 |
| 25/07/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 4754 | 5 | 4754 | 5 | 0.00 |
| 25/07/2018 | R214 On 07-February-19 | | | Bond Future | 9.62 | 73.8035 | 9.6173 | 73.8035 | 0.00 |
| 25/07/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 25/07/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 25/07/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 1401 | 1 | 1401 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 5708 | 6 | 5708 | 6 | 0.00 |
| 25/07/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 5656 | 6 | 5656 | 6 | 0.00 |
| 25/07/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 5605 | 6 | 5605 | 6 | 0.00 |
| 25/07/2018 | R214 On 02-May-19 | | | Bond Future | 9.67 | 71.7460 | 9.6690 | 71.7460 | 0.00 |
| 25/07/2018 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 4652 | 4 | 4652 | 4 | 0.00 |
| 25/07/2018 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 4576 | 4 | 4576 | 4 | 0.00 |
| 25/07/2018 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 4614 | 4 | 4614 | 4 | 0.00 |
| 25/07/2018 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 3308 | 4 | 3308 | 4 | 0.00 |
| 25/07/2018 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 3279 | 4 | 3279 | 4 | 0.00 |
| 25/07/2018 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 3338 | 4 | 3338 | 4 | 0.00 |
| 25/07/2018 | R248 On 02-August-18 | | | Bond Future | 9.53 | 95.1099 | 9.5301 | 95.1099 | 75,072.00 |
| 25/07/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/07/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 5294 | 6 | 5294 | 6 | 0.00 |
| 25/07/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 5395 | 6 | 5395 | 6 | 0.00 |
| 25/07/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 5193 | 6 | 5193 | 6 | 0.00 |
| 25/07/2018 | R248 On 01-November-18 | | | Bond Future | 9.59 | 92.3742 | 9.5885 | 92.3742 | 91,538.00 |
| 25/07/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 25/07/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 25/07/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 25/07/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 6115 | 7 | 6115 | 7 | 0.00 |
| 25/07/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 6037 | 7 | 6037 | 7 | 0.00 |
| 25/07/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 6192 | 7 | 6192 | 7 | 0.00 |
| 25/07/2018 | R248 On 07-February-19 | | | Bond Future | 9.65 | 94.1638 | 9.6539 | 94.1638 | 0.00 |
| 25/07/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 1710 | 1 | 1710 | 1 | 0.00 |
| 25/07/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 1680 | 1 | 1680 | 1 | 0.00 |
| 25/07/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 1742 | 1 | 1742 | 1 | 0.00 |
| 25/07/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 7240 | 8 | 7240 | 8 | 0.00 |
| 25/07/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 7377 | 8 | 7377 | 8 | 0.00 |
| 25/07/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 7308 | 8 | 7308 | 8 | 0.00 |
| 25/07/2018 | R248 On 02-May-19 | | | Bond Future | 9.71 | 91.3071 | 9.7063 | 91.3071 | 0.00 |
| 25/07/2018 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 5830 | 5 | 5830 | 5 | 0.00 |
| 25/07/2018 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 5878 | 6 | 5878 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 25/07/2018 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 5781 | 5 | 5781 | 5 | 0.00 |
| 25/07/2018 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 4104 | 5 | 4104 | 5 | 0.00 |
| 25/07/2018 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 4178 | 5 | 4178 | 5 | 0.00 |
| 25/07/2018 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 4141 | 5 | 4141 | 5 | 0.00 |