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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 2025 On 01-November-18 | | | Bond Future | 132.82 | 132.8367 | 132.8184 | 132.8367 | 529.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | 2025 On 07-February-19 | | | Bond Future | 133.99 | 134.0099 | 133.9906 | 134.0099 | 0.00 |
| 18/10/2018 | 2025 On 02-May-19 | | | Bond Future | 136.24 | 136.2568 | 136.2381 | 136.2568 | 0.00 |
| 18/10/2018 | 2025 On 01-August-19 | | | Bond Future | 138.69 | 138.7134 | 138.6930 | 138.7134 | 0.00 |
| 18/10/2018 | 2029 On 01-November-18 | | | Bond Future | 100.84 | 100.9211 | 100.8427 | 100.9211 | 1,568.00 |
| 18/10/2018 | 2029 On 07-February-19 | | | Bond Future | 102.81 | 102.8870 | 102.8066 | 102.8870 | 1,386.00 |
| 18/10/2018 | 2029 On 02-May-19 | | | Bond Future | 103.46 | 103.5396 | 103.4585 | 103.5396 | 0.00 |
| 18/10/2018 | 2029 On 01-August-19 | | | Bond Future | 105.36 | 105.4417 | 105.3581 | 105.4417 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | | | Bond Future | 9.58 | 91.4847 | 9.5824 | 91.4847 | 49,357.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.90 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 9.60 | Call | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 6548 | 6 | 6548 | 6 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 6617 | 6 | 6617 | 6 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 9.60 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.90 | Put | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 18/10/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 6478 | 6 | 6478 | 6 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | | | Bond Future | 9.67 | 89.2344 | 9.6715 | 89.2344 | 5,954.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 731 | 1 | 731 | 1 | 4,000.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 4,000.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 334 | 0 | 334 | 0 | 1,920.00 |
| 18/10/2018 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 4026 | 4 | 4026 | 4 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 1752 | 2 | 1752 | 2 | 1,920.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 6443 | 6 | 6443 | 6 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 5263 | 5 | 5263 | 5 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 2898 | 3 | 2898 | 3 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 6818 | 7 | 6818 | 7 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 2194 | 2 | 2194 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 6882 | 7 | 6882 | 7 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 6945 | 7 | 6945 | 7 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 850 | 1 | 850 | 1 | 4,000.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 18/10/2018 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 18/10/2018 | 2030 On 02-May-19 | | | Bond Future | 9.75 | 90.7167 | 9.7529 | 90.7167 | 0.00 |
| 18/10/2018 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 1630 | 2 | 1630 | 2 | 0.00 |
| 18/10/2018 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 18/10/2018 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 18/10/2018 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 3825 | 4 | 3825 | 4 | 0.00 |
| 18/10/2018 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 18/10/2018 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 18/10/2018 | 2030 On 01-August-19 | | | Bond Future | 9.84 | 88.3611 | 9.8446 | 88.3611 | 0.00 |
| 18/10/2018 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 18/10/2018 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 3587 | 4 | 3587 | 4 | 0.00 |
| 18/10/2018 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 3521 | 4 | 3521 | 4 | 0.00 |
| 18/10/2018 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 3141 | 3 | 3141 | 3 | 0.00 |
| 18/10/2018 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 3193 | 3 | 3193 | 3 | 0.00 |
| 18/10/2018 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 18/10/2018 | 2032 On 01-November-18 | | | Bond Future | 9.78 | 89.6767 | 9.7828 | 89.6767 | 38,628.00 |
| 18/10/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 7412 | 7 | 7412 | 7 | 0.00 |
| 18/10/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 7336 | 7 | 7336 | 7 | 0.00 |
| 18/10/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 7260 | 7 | 7260 | 7 | 0.00 |
| 18/10/2018 | 2032 On 07-February-19 | | | Bond Future | 9.87 | 91.4012 | 9.8741 | 91.4012 | 4,456.00 |
| 18/10/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 18/10/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 18/10/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 18/10/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 7641 | 7 | 7641 | 7 | 0.00 |
| 18/10/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 7711 | 8 | 7711 | 8 | 0.00 |
| 18/10/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 7571 | 7 | 7571 | 7 | 0.00 |
| 18/10/2018 | 2032 On 02-May-19 | | | Bond Future | 9.95 | 88.7644 | 9.9532 | 88.7644 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 18/10/2018 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 1877 | 2 | 1877 | 2 | 0.00 |
| 18/10/2018 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 18/10/2018 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 18/10/2018 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 18/10/2018 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |
| 18/10/2018 | 2032 On 01-August-19 | | | Bond Future | 10.04 | 90.3780 | 10.0393 | 90.3780 | 0.00 |
| 18/10/2018 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 4006 | 4 | 4006 | 4 | 0.00 |
| 18/10/2018 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 18/10/2018 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 18/10/2018 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 3611 | 4 | 3611 | 4 | 0.00 |
| 18/10/2018 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 18/10/2018 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 18/10/2018 | 2033 On 01-November-18 | | | Bond Future | 103.08 | 103.0658 | 103.0820 | 103.0658 | 6,373.00 |
| 18/10/2018 | 2033 On 07-February-19 | | | Bond Future | 105.09 | 105.0736 | 105.0895 | 105.0736 | 0.00 |
| 18/10/2018 | 2033 On 02-May-19 | | | Bond Future | 105.71 | 105.6906 | 105.7077 | 105.6906 | 0.00 |
| 18/10/2018 | 2033 On 01-August-19 | | | Bond Future | 107.65 | 107.6324 | 107.6485 | 107.6324 | 0.00 |
| 18/10/2018 | 2037 On 01-November-18 | | | Bond Future | 10.01 | 89.8228 | 10.0121 | 89.8228 | 52,999.00 |
| 18/10/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 7951 | 8 | 7951 | 8 | 0.00 |
| 18/10/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 7865 | 8 | 7865 | 8 | 0.00 |
| 18/10/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 8036 | 8 | 8036 | 8 | 0.00 |
| 18/10/2018 | 2037 On 07-February-19 | | | Bond Future | 10.10 | 87.2900 | 10.0985 | 87.2900 | 11,591.00 |
| 18/10/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 18/10/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 18/10/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 18/10/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 8311 | 8 | 8311 | 8 | 0.00 |
| 18/10/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 8466 | 8 | 8466 | 8 | 0.00 |
| 18/10/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 8388 | 8 | 8388 | 8 | 0.00 |
| 18/10/2018 | 2037 On 02-May-19 | | | Bond Future | 10.18 | 88.7400 | 10.1760 | 88.7400 | 0.00 |
| 18/10/2018 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 18/10/2018 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 2009 | 2 | 2009 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 18/10/2018 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 4830 | 5 | 4830 | 5 | 0.00 |
| 18/10/2018 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 18/10/2018 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 4737 | 5 | 4737 | 5 | 0.00 |
| 18/10/2018 | 2037 On 01-August-19 | | | Bond Future | 10.26 | 86.0982 | 10.2627 | 86.0982 | 0.00 |
| 18/10/2018 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 4331 | 4 | 4331 | 4 | 0.00 |
| 18/10/2018 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 4406 | 4 | 4406 | 4 | 0.00 |
| 18/10/2018 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 4368 | 4 | 4368 | 4 | 0.00 |
| 18/10/2018 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 4102 | 4 | 4102 | 4 | 0.00 |
| 18/10/2018 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 4068 | 4 | 4068 | 4 | 0.00 |
| 18/10/2018 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 4136 | 4 | 4136 | 4 | 0.00 |
| 18/10/2018 | 2038 On 01-November-18 | | | Bond Future | 122.83 | 122.8061 | 122.8253 | 122.8061 | 6,394.00 |
| 18/10/2018 | 2038 On 07-February-19 | | | Bond Future | 123.63 | 123.6070 | 123.6261 | 123.6070 | 3,452.00 |
| 18/10/2018 | 2038 On 02-May-19 | | | Bond Future | 125.70 | 125.6794 | 125.6996 | 125.6794 | 0.00 |
| 18/10/2018 | 2038 On 01-August-19 | | | Bond Future | 127.96 | 127.9359 | 127.9552 | 127.9359 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | | | Bond Future | 10.09 | 93.1212 | 10.0921 | 93.1212 | 26,546.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,940.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.60 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 167 | 0 | 167 | 0 | 1,770.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 10.00 | Call | Bond Future | 590 | 1 | 590 | 1 | 3,940.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,950.00 |
| 18/10/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,950.00 |
| 18/10/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 14366 | 14 | 14366 | 14 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 8832 | 9 | 8832 | 9 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 8553 | 8 | 8553 | 8 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 10.00 | Put | Bond Future | 1333 | 1 | 1333 | 1 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 8646 | 8 | 8646 | 8 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 2558 | 2 | 2558 | 2 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.60 | Put | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 8739 | 9 | 8739 | 9 | 0.00 |
| 18/10/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 7634 | 7 | 7634 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | 2040 On 07-February-19 | | | Bond Future | 10.18 | 90.4012 | 10.1780 | 90.4012 | 2,384.00 |
| 18/10/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 18/10/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 18/10/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 18/10/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 9186 | 9 | 9186 | 9 | 0.00 |
| 18/10/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 9273 | 9 | 9273 | 9 | 0.00 |
| 18/10/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 9100 | 9 | 9100 | 9 | 0.00 |
| 18/10/2018 | 2040 On 02-May-19 | | | Bond Future | 10.26 | 91.9029 | 10.2550 | 91.9029 | 0.00 |
| 18/10/2018 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 2207 | 2 | 2207 | 2 | 0.00 |
| 18/10/2018 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 18/10/2018 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 18/10/2018 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 5092 | 5 | 5092 | 5 | 0.00 |
| 18/10/2018 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 5142 | 5 | 5142 | 5 | 0.00 |
| 18/10/2018 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 5043 | 5 | 5043 | 5 | 0.00 |
| 18/10/2018 | 2040 On 01-August-19 | | | Bond Future | 10.34 | 89.0682 | 10.3411 | 89.0682 | 0.00 |
| 18/10/2018 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 4622 | 5 | 4622 | 5 | 0.00 |
| 18/10/2018 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 4662 | 5 | 4662 | 5 | 0.00 |
| 18/10/2018 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 4702 | 5 | 4702 | 5 | 0.00 |
| 18/10/2018 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 4404 | 4 | 4404 | 4 | 0.00 |
| 18/10/2018 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 18/10/2018 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 4441 | 4 | 4441 | 4 | 0.00 |
| 18/10/2018 | 2044 On 01-November-18 | | | Bond Future | 10.11 | 90.1116 | 10.1116 | 90.1116 | 33,488.00 |
| 18/10/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 8626 | 8 | 8626 | 8 | 0.00 |
| 18/10/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 8531 | 8 | 8531 | 8 | 0.00 |
| 18/10/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 8721 | 9 | 8721 | 9 | 0.00 |
| 18/10/2018 | 2044 On 07-February-19 | | | Bond Future | 10.19 | 87.4591 | 10.1943 | 87.4591 | 6,535.00 |
| 18/10/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 18/10/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 18/10/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 18/10/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 9169 | 9 | 9169 | 9 | 0.00 |
| 18/10/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 9081 | 9 | 9081 | 9 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 8993 | 9 | 8993 | 9 | 0.00 |
| 18/10/2018 | 2044 On 02-May-19 | | | Bond Future | 10.27 | 88.9119 | 10.2682 | 88.9119 | 0.00 |
| 18/10/2018 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 18/10/2018 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 18/10/2018 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 18/10/2018 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 5090 | 5 | 5090 | 5 | 0.00 |
| 18/10/2018 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 5141 | 5 | 5141 | 5 | 0.00 |
| 18/10/2018 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 5191 | 5 | 5191 | 5 | 0.00 |
| 18/10/2018 | 2044 On 01-August-19 | | | Bond Future | 10.35 | 86.1480 | 10.3507 | 86.1480 | 0.00 |
| 18/10/2018 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 4697 | 5 | 4697 | 5 | 0.00 |
| 18/10/2018 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 4657 | 5 | 4657 | 5 | 0.00 |
| 18/10/2018 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 4738 | 5 | 4738 | 5 | 0.00 |
| 18/10/2018 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 4430 | 4 | 4430 | 4 | 0.00 |
| 18/10/2018 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 4392 | 4 | 4392 | 4 | 0.00 |
| 18/10/2018 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 4356 | 4 | 4356 | 4 | 0.00 |
| 18/10/2018 | 2046 On 01-November-18 | | | Bond Future | 116.88 | 116.8658 | 116.8841 | 116.8658 | 3,383.00 |
| 18/10/2018 | 2046 On 07-February-19 | | | Bond Future | 119.16 | 119.1423 | 119.1605 | 119.1423 | 8,699.00 |
| 18/10/2018 | 2046 On 02-May-19 | | | Bond Future | 119.47 | 119.4546 | 119.4739 | 119.4546 | 0.00 |
| 18/10/2018 | 2046 On 01-August-19 | | | Bond Future | 121.67 | 121.6491 | 121.6675 | 121.6491 | 0.00 |
| 18/10/2018 | 2050 On 01-November-18 | | | Bond Future | 122.75 | 122.7279 | 122.7471 | 122.7279 | 4,841.00 |
| 18/10/2018 | 2050 On 07-February-19 | | | Bond Future | 123.37 | 123.3470 | 123.3661 | 123.3470 | 5,243.00 |
| 18/10/2018 | 2050 On 02-May-19 | | | Bond Future | 125.44 | 125.4152 | 125.4355 | 125.4152 | 0.00 |
| 18/10/2018 | 2050 On 01-August-19 | | | Bond Future | 125.92 | 125.9018 | 125.9212 | 125.9018 | 0.00 |
| 18/10/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | AL37 On 01-November-18 | | | Index Future | 589.77 | 590.3820 | 589.7720 | 590.3820 | 0.00 |
| 18/10/2018 | AL37 On 07-February-19 | | | Index Future | 601.11 | 601.7340 | 601.1110 | 601.7340 | 0.00 |
| 18/10/2018 | AL37 On 02-May-19 | | | Index Future | 611.10 | 611.7320 | 611.1010 | 611.7320 | 0.00 |
| 18/10/2018 | AL37 On 01-August-19 | | | Index Future | 622.21 | 622.8550 | 622.2050 | 622.8550 | 0.00 |
| 18/10/2018 | AL7T On 01-November-18 | | | Index Future | 679.36 | 680.2470 | 679.3640 | 680.2470 | 0.00 |
| 18/10/2018 | AL7T On 07-February-19 | | | Index Future | 692.43 | 693.3280 | 692.4250 | 693.3280 | 0.00 |
| 18/10/2018 | AL7T On 02-May-19 | | | Index Future | 703.93 | 704.8470 | 703.9330 | 704.8470 | 0.00 |
| 18/10/2018 | AL7T On 01-August-19 | | | Index Future | 716.72 | 717.6640 | 716.7230 | 717.6640 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | ALBI On 01-November-18 | | | Index Future | 613.56 | 614.4720 | 613.5630 | 614.4720 | 590.00 |
| 18/10/2018 | ALBI On 07-February-19 | | | Index Future | 625.36 | 626.2880 | 625.3590 | 626.2880 | 513.00 |
| 18/10/2018 | ALBI On 02-May-19 | | | Index Future | 635.75 | 636.6930 | 635.7530 | 636.6930 | 0.00 |
| 18/10/2018 | ALBI On 01-August-19 | | | Index Future | 647.30 | 648.2710 | 647.3040 | 648.2710 | 0.00 |
| 18/10/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/10/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | C442 On 25-April-42 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/10/2018 | ES33 On 01-November-18 | | | Bond Future | 11.21 | 74.6166 | 11.2147 | 74.6166 | 9,466.00 |
| 18/10/2018 | ES33 On 07-February-19 | | | Bond Future | 11.36 | 76.0514 | 11.3568 | 76.0514 | 0.00 |
| 18/10/2018 | ES33 On 02-May-19 | | | Bond Future | 11.48 | 73.5255 | 11.4776 | 73.5255 | 0.00 |
| 18/10/2018 | ES33 On 01-August-19 | | | Bond Future | 11.61 | 74.8621 | 11.6102 | 74.8621 | 0.00 |
| 18/10/2018 | ES42 On 01-November-18 | | | Bond Future | 11.44 | 76.5924 | 11.4386 | 76.5924 | 7,957.00 |
| 18/10/2018 | ES42 On 07-February-19 | | | Bond Future | 11.57 | 78.0652 | 11.5727 | 78.0652 | 0.00 |
| 18/10/2018 | ES42 On 02-May-19 | | | Bond Future | 11.69 | 75.1021 | 11.6923 | 75.1021 | 0.00 |
| 18/10/2018 | ES42 On 01-August-19 | | | Bond Future | 11.82 | 76.4671 | 11.8206 | 76.4671 | 0.00 |
| 18/10/2018 | GOVI On 01-November-18 | | | GOVI | 607.39 | 608.3700 | 607.3920 | 608.3700 | 134.00 |
| 18/10/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 461180 | 45 | 461180 | 45 | 0.00 |
| 18/10/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 460980 | 45 | 460980 | 45 | 0.00 |
| 18/10/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 461080 | 45 | 461080 | 45 | 0.00 |
| 18/10/2018 | GOVI On 07-February-19 | | | GOVI | 619.07 | 620.0680 | 619.0690 | 620.0680 | 328.00 |
| 18/10/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 474410 | 46 | 474410 | 46 | 0.00 |
| 18/10/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 474510 | 46 | 474510 | 46 | 0.00 |
| 18/10/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 474610 | 46 | 474610 | 46 | 0.00 |
| 18/10/2018 | GOVI On 02-May-19 | | | GOVI | 629.36 | 630.3700 | 629.3580 | 630.3700 | 0.00 |
| 18/10/2018 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 185220 | 18 | 185220 | 18 | 0.00 |
| 18/10/2018 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 185020 | 17 | 185020 | 17 | 0.00 |
| 18/10/2018 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 185120 | 18 | 185120 | 18 | 0.00 |
| 18/10/2018 | GOVI On 01-August-19 | | | GOVI | 640.79 | 641.8330 | 640.7930 | 641.8330 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 21030 | 3 | 21030 | 3 | 0.00 |
| 18/10/2018 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 21130 | 3 | 21130 | 3 | 0.00 |
| 18/10/2018 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 21230 | 3 | 21230 | 3 | 0.00 |
| 18/10/2018 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/10/2018 | IGOV On 01-November-18 | | | Index Future | 253.85 | 253.8730 | 253.8480 | 253.8730 | 407.00 |
| 18/10/2018 | IGOV On 07-February-19 | | | Index Future | 258.79 | 258.8190 | 258.7920 | 258.8190 | 414.00 |
| 18/10/2018 | IGOV On 02-May-19 | | | Index Future | 263.13 | 263.1580 | 263.1330 | 263.1580 | 0.00 |
| 18/10/2018 | IGOV On 01-August-19 | | | Index Future | 267.97 | 267.9930 | 267.9650 | 267.9930 | 0.00 |
| 18/10/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2400 | 102.2400 | 102.2400 | 0.00 |
| 18/10/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 18/10/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.06 | 102.0600 | 102.0600 | 102.0600 | 0.00 |
| 18/10/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 100.00 | 100.0100 | 100.0000 | 100.0100 | 0.00 |
| 18/10/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 18/10/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 18/10/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.79 | 99.7900 | 99.7900 | 99.7900 | 0.00 |
| 18/10/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 102.00 | 102.0100 | 102.0000 | 102.0100 | 0.00 |
| 18/10/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 103.07 | 103.0600 | 103.0700 | 103.0600 | 0.00 |
| 18/10/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.20 | 99.1900 | 99.2000 | 99.1900 | 0.00 |
| 18/10/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.89 | 102.8900 | 102.8900 | 102.8900 | 0.00 |
| 18/10/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 100.03 | 100.0300 | 100.0300 | 100.0300 | 0.00 |
| 18/10/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.98 | 96.9800 | 96.9800 | 96.9800 | 0.00 |
| 18/10/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.30 | 96.2900 | 96.3000 | 96.2900 | 0.00 |
| 18/10/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.59 | 95.5700 | 95.5900 | 95.5700 | 0.00 |
| 18/10/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.86 | 95.8300 | 95.8600 | 95.8300 | 0.00 |
| 18/10/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 98.13 | 98.1100 | 98.1300 | 98.1100 | 51.00 |
| 18/10/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 98.35 | 98.3200 | 98.3500 | 98.3200 | 0.00 |
| 18/10/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.62 | 99.5900 | 99.6200 | 99.5900 | 0.00 |
| 18/10/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 103.61 | 103.5800 | 103.6100 | 103.5800 | 0.00 |
| 18/10/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.94 | 104.9100 | 104.9400 | 104.9100 | 0.00 |
| 18/10/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 98.43 | 98.4100 | 98.4300 | 98.4100 | 0.00 |
| 18/10/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 104.53 | 104.5100 | 104.5300 | 104.5100 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 100.14 | 100.1200 | 100.1400 | 100.1200 | 0.00 |
| 18/10/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 97.55 | 97.5400 | 97.5500 | 97.5400 | 0.00 |
| 18/10/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 94.65 | 94.6400 | 94.6500 | 94.6400 | 0.00 |
| 18/10/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 93.48 | 93.4500 | 93.4800 | 93.4500 | 0.00 |
| 18/10/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 95.69 | 95.6500 | 95.6900 | 95.6500 | 0.00 |
| 18/10/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 99.50 | 99.4600 | 99.5000 | 99.4600 | 0.00 |
| 18/10/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 98.16 | 98.1100 | 98.1600 | 98.1100 | 0.00 |
| 18/10/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 100.27 | 100.2300 | 100.2700 | 100.2300 | 0.00 |
| 18/10/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 105.72 | 105.6800 | 105.7200 | 105.6800 | 0.00 |
| 18/10/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 106.13 | 106.0800 | 106.1300 | 106.0800 | 0.00 |
| 18/10/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 99.78 | 99.7300 | 99.7800 | 99.7300 | 0.00 |
| 18/10/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 106.92 | 106.8600 | 106.9200 | 106.8600 | 0.00 |
| 18/10/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 100.63 | 100.5700 | 100.6300 | 100.5700 | 0.00 |
| 18/10/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/10/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/10/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/10/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 18/10/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 35,000.00 |
| 18/10/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 18/10/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 18/10/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 18/10/2018 | R023 On 01-November-18 | | | Bond Future | 8.52 | 98.7688 | 8.5248 | 98.7688 | 37,320.00 |
| 18/10/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 6892 | 7 | 6892 | 7 | 0.00 |
| 18/10/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 6860 | 7 | 6860 | 7 | 0.00 |
| 18/10/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 6828 | 7 | 6828 | 7 | 0.00 |
| 18/10/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R023 On 07-February-19 | | | Bond Future | 8.63 | 100.6680 | 8.6334 | 100.6680 | 17,367.00 |
| 18/10/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 6138 | 6 | 6138 | 6 | 0.00 |
| 18/10/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 6198 | 6 | 6198 | 6 | 0.00 |
| 18/10/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 6168 | 6 | 6168 | 6 | 0.00 |
| 18/10/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 18/10/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 9 | 0 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 18/10/2018 | R023 On 02-May-19 | | | Bond Future | 8.72 | 98.4132 | 8.7244 | 98.4132 | 0.00 |
| 18/10/2018 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 18/10/2018 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 18/10/2018 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 18/10/2018 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 18/10/2018 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 1672 | 2 | 1672 | 2 | 0.00 |
| 18/10/2018 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 18/10/2018 | R023 On 01-August-19 | | | Bond Future | 8.83 | 100.2024 | 8.8302 | 100.2024 | 0.00 |
| 18/10/2018 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 1741 | 2 | 1741 | 2 | 0.00 |
| 18/10/2018 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 18/10/2018 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 18/10/2018 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 18/10/2018 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 18/10/2018 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 18/10/2018 | R035 On 01-November-18 | | | Bond Future | 9.94 | 93.3006 | 9.9380 | 93.3006 | 45,626.00 |
| 18/10/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 8033 | 8 | 8033 | 8 | 0.00 |
| 18/10/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 8118 | 8 | 8118 | 8 | 0.00 |
| 18/10/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 7948 | 8 | 7948 | 8 | 0.00 |
| 18/10/2018 | R035 On 07-February-19 | | | Bond Future | 10.03 | 95.0947 | 10.0309 | 95.0947 | 29,361.00 |
| 18/10/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 18/10/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 18/10/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 18/10/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 8482 | 8 | 8482 | 8 | 0.00 |
| 18/10/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 8404 | 8 | 8404 | 8 | 0.00 |
| 18/10/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 8561 | 8 | 8561 | 8 | 0.00 |
| 18/10/2018 | R035 On 02-May-19 | | | Bond Future | 10.11 | 92.1771 | 10.1068 | 92.1771 | 0.00 |
| 18/10/2018 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 18/10/2018 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 18/10/2018 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 18/10/2018 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 4802 | 5 | 4802 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 4710 | 5 | 4710 | 5 | 0.00 |
| 18/10/2018 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 4756 | 5 | 4756 | 5 | 0.00 |
| 18/10/2018 | R035 On 01-August-19 | | | Bond Future | 10.19 | 93.8528 | 10.1904 | 93.8528 | 0.00 |
| 18/10/2018 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |
| 18/10/2018 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 18/10/2018 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 18/10/2018 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 18/10/2018 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 18/10/2018 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 3998 | 4 | 3998 | 4 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | | | Bond Future | 9.17 | 111.5911 | 9.1686 | 111.5911 | 62,667.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 1 | 0 | 1 | 0 | 5,000.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.90 | Call | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.90 | Put | Bond Future | 1716 | 2 | 1716 | 2 | 2,500.00 |
| 18/10/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 702 | 1 | 702 | 1 | 5,000.00 |
| 18/10/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 7476 | 7 | 7476 | 7 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 3809 | 4 | 3809 | 4 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 18/10/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 4304 | 4 | 4304 | 4 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | | | Bond Future | 9.27 | 108.4323 | 9.2657 | 108.4323 | 839.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 297 | 0 | 297 | 0 | 1,000.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 4263 | 4 | 4263 | 4 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 637 | 1 | 637 | 1 | 1,170.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 4174 | 4 | 4174 | 4 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 1779 | 2 | 1779 | 2 | 1,170.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 156 | 0 | 156 | 0 | 210.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 614 | 1 | 614 | 1 | 1,000.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 5889 | 6 | 5889 | 6 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 6461 | 6 | 6461 | 6 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 4811 | 5 | 4811 | 5 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 2269 | 2 | 2269 | 2 | 1,000.00 |
| 18/10/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 6403 | 6 | 6403 | 6 | 0.00 |
| 18/10/2018 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 594 | 1 | 594 | 1 | 1,170.00 |
| 18/10/2018 | R186 On 02-May-19 | | | Bond Future | 9.35 | 110.2336 | 9.3528 | 110.2336 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 4999 | 5 | 4999 | 5 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 1505 | 2 | 1505 | 2 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 2229 | 2 | 2229 | 2 | 200.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 1482 | 2 | 1482 | 2 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 865 | 1 | 865 | 1 | 200.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 2525 | 2 | 2525 | 2 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 4592 | 4 | 4592 | 4 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 200.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 3418 | 3 | 3418 | 3 | 0.00 |
| 18/10/2018 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 3350 | 3 | 3350 | 3 | 0.00 |
| 18/10/2018 | R186 On 01-August-19 | | | Bond Future | 9.45 | 106.9392 | 9.4496 | 106.9392 | 0.00 |
| 18/10/2018 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 18/10/2018 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 18/10/2018 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 3201 | 3 | 3201 | 3 | 0.00 |
| 18/10/2018 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 18/10/2018 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 18/10/2018 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 18/10/2018 | R197 On 01-November-18 | | | Bond Future | 301.35 | 301.1663 | 301.3455 | 301.1663 | 953.00 |
| 18/10/2018 | R197 On 07-February-19 | | | Bond Future | 299.87 | 299.6858 | 299.8669 | 299.6858 | 1,400.00 |
| 18/10/2018 | R197 On 02-May-19 | | | Bond Future | 304.90 | 304.7104 | 304.8967 | 304.7104 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R197 On 01-August-19 | | | Bond Future | 302.94 | 302.7548 | 302.9414 | 302.7548 | 0.00 |
| 18/10/2018 | R202 On 01-November-18 | | | Bond Future | 236.04 | 236.2773 | 236.0387 | 236.2773 | 2,238.00 |
| 18/10/2018 | R202 On 07-February-19 | | | Bond Future | 236.73 | 236.9775 | 236.7331 | 236.9775 | 7,907.00 |
| 18/10/2018 | R202 On 02-May-19 | | | Bond Future | 240.70 | 240.9508 | 240.7040 | 240.9508 | 0.00 |
| 18/10/2018 | R202 On 01-August-19 | | | Bond Future | 241.11 | 241.3655 | 241.1115 | 241.3655 | 0.00 |
| 18/10/2018 | R207 On 01-November-18 | | | Bond Future | 6.86 | 102.4977 | 6.8582 | 102.4977 | 18,869.00 |
| 18/10/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 18/10/2018 | R207 On 07-February-19 | | | Bond Future | 6.74 | 100.8238 | 6.7408 | 100.8238 | 62.00 |
| 18/10/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 18/10/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 18/10/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 18/10/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 18/10/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 18/10/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 18/10/2018 | R207 On 02-May-19 | | | Bond Future | 6.57 | 102.4987 | 6.5724 | 102.4987 | 0.00 |
| 18/10/2018 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 18/10/2018 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 18/10/2018 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 18/10/2018 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 18/10/2018 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 18/10/2018 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-August-19 | | | Bond Future | 6.08 | 100.7212 | 6.0760 | 100.7212 | 0.00 |
| 18/10/2018 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 567 | 0 | 567 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 571 | 0 | 571 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 575 | 0 | 575 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 18/10/2018 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 18/10/2018 | R208 On 01-November-18 | | | Bond Future | 7.69 | 98.7068 | 7.6943 | 98.7068 | 29,067.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 18/10/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 18/10/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 18/10/2018 | R208 On 07-February-19 | | | Bond Future | 7.76 | 100.6048 | 7.7620 | 100.6048 | 176.00 |
| 18/10/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 18/10/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 18/10/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 18/10/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1350 | 1 | 1350 | 1 | 0.00 |
| 18/10/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 18/10/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 18/10/2018 | R208 On 02-May-19 | | | Bond Future | 7.82 | 98.8765 | 7.8238 | 98.8765 | 0.00 |
| 18/10/2018 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 18/10/2018 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 18/10/2018 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 18/10/2018 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 18/10/2018 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 18/10/2018 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 18/10/2018 | R208 On 01-August-19 | | | Bond Future | 7.90 | 100.6740 | 7.8960 | 100.6740 | 0.00 |
| 18/10/2018 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 936 | 1 | 936 | 1 | 0.00 |
| 18/10/2018 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 18/10/2018 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 18/10/2018 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 18/10/2018 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 525 | 0 | 525 | 0 | 0.00 |
| 18/10/2018 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | | | Bond Future | 9.90 | 70.7957 | 9.8963 | 70.7957 | 130,316.00 |
| 18/10/2018 | R209 On 01-November-18 | 10.16 | Call | Bond Future | 69754 | 70 | 69754 | 70 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,000.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 8.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 160 | 0 | 160 | 0 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R209 On 01-November-18 | 9.47 | Call | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.82 | Call | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 69754 | 70 | 69754 | 70 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.84 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 760.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.49 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 69753 | 70 | 69753 | 70 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.47 | Put | Bond Future | 2815 | 3 | 2815 | 3 | 760.00 |
| 18/10/2018 | R209 On 01-November-18 | 8.98 | Put | Bond Future | 6176 | 6 | 6176 | 6 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 436 | 0 | 436 | 0 | 5,850.00 |
| 18/10/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.82 | Put | Bond Future | 975 | 1 | 975 | 1 | 760.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.84 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 8.99 | Put | Bond Future | 6104 | 6 | 6104 | 6 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.49 | Put | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 481 | 0 | 481 | 0 | 2,000.00 |
| 18/10/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 6825 | 7 | 6825 | 7 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | | | Bond Future | 9.98 | 72.1570 | 9.9764 | 72.1570 | 340.00 |
| 18/10/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 220 | 0 | 220 | 0 | 4,000.00 |
| 18/10/2018 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 913 | 1 | 913 | 1 | 4,000.00 |
| 18/10/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 175 | 0 | 175 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 6450 | 6 | 6450 | 6 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 7035 | 7 | 7035 | 7 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 3719 | 4 | 3719 | 4 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 6969 | 7 | 6969 | 7 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 6903 | 7 | 6903 | 7 | 0.00 |
| 18/10/2018 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 1487 | 1 | 1487 | 1 | 4,000.00 |
| 18/10/2018 | R209 On 02-May-19 | | | Bond Future | 10.05 | 70.2078 | 10.0453 | 70.2078 | 0.00 |
| 18/10/2018 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 18/10/2018 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 18/10/2018 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 18/10/2018 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 18/10/2018 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 4017 | 4 | 4017 | 4 | 0.00 |
| 18/10/2018 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 18/10/2018 | R209 On 01-August-19 | | | Bond Future | 10.12 | 71.4841 | 10.1197 | 71.4841 | 0.00 |
| 18/10/2018 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |
| 18/10/2018 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 18/10/2018 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 3677 | 4 | 3677 | 4 | 0.00 |
| 18/10/2018 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 3432 | 3 | 3432 | 3 | 0.00 |
| 18/10/2018 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 18/10/2018 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 3405 | 3 | 3405 | 3 | 0.00 |
| 18/10/2018 | R210 On 01-November-18 | | | Bond Future | 185.97 | 186.0915 | 185.9663 | 186.0915 | 1,976.00 |
| 18/10/2018 | R210 On 07-February-19 | | | Bond Future | 189.59 | 189.7164 | 189.5880 | 189.7164 | 712.00 |
| 18/10/2018 | R210 On 02-May-19 | | | Bond Future | 190.21 | 190.3426 | 190.2134 | 190.3426 | 0.00 |
| 18/10/2018 | R210 On 01-August-19 | | | Bond Future | 193.71 | 193.8393 | 193.7057 | 193.8393 | 0.00 |
| 18/10/2018 | R212 On 01-November-18 | | | Bond Future | 155.61 | 155.5902 | 155.6133 | 155.5902 | 2,920.00 |
| 18/10/2018 | R212 On 07-February-19 | | | Bond Future | 156.49 | 156.4659 | 156.4887 | 156.4659 | 1,526.00 |
| 18/10/2018 | R212 On 02-May-19 | | | Bond Future | 159.11 | 159.0893 | 159.1136 | 159.0893 | 0.00 |
| 18/10/2018 | R212 On 01-August-19 | | | Bond Future | 161.96 | 161.9409 | 161.9639 | 161.9409 | 0.00 |
| 18/10/2018 | R213 On 01-November-18 | | | Bond Future | 9.68 | 82.3353 | 9.6827 | 82.3353 | 32,893.00 |
| 18/10/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 6709 | 7 | 6709 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 6778 | 7 | 6778 | 7 | 0.00 |
| 18/10/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 6641 | 7 | 6641 | 7 | 0.00 |
| 18/10/2018 | R213 On 07-February-19 | | | Bond Future | 9.77 | 83.9186 | 9.7736 | 83.9186 | 1,609.00 |
| 18/10/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 18/10/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 18/10/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 18/10/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 7050 | 7 | 7050 | 7 | 0.00 |
| 18/10/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 6987 | 7 | 6987 | 7 | 0.00 |
| 18/10/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 7113 | 7 | 7113 | 7 | 0.00 |
| 18/10/2018 | R213 On 02-May-19 | | | Bond Future | 9.85 | 81.7655 | 9.8478 | 81.7655 | 0.00 |
| 18/10/2018 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 18/10/2018 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 18/10/2018 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 18/10/2018 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 18/10/2018 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 3871 | 4 | 3871 | 4 | 0.00 |
| 18/10/2018 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 3797 | 4 | 3797 | 4 | 0.00 |
| 18/10/2018 | R213 On 01-August-19 | | | Bond Future | 9.93 | 83.2520 | 9.9298 | 83.2520 | 0.00 |
| 18/10/2018 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 3510 | 4 | 3510 | 4 | 0.00 |
| 18/10/2018 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 3542 | 4 | 3542 | 4 | 0.00 |
| 18/10/2018 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 18/10/2018 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 18/10/2018 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 18/10/2018 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 18/10/2018 | R214 On 01-November-18 | | | Bond Future | 10.06 | 69.8720 | 10.0616 | 69.8720 | 23,762.00 |
| 18/10/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 7558 | 7 | 7558 | 7 | 0.00 |
| 18/10/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 7713 | 8 | 7713 | 8 | 0.00 |
| 18/10/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 7636 | 8 | 7636 | 8 | 0.00 |
| 18/10/2018 | R214 On 07-February-19 | | | Bond Future | 10.14 | 71.2155 | 10.1444 | 71.2155 | 3,972.00 |
| 18/10/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 18/10/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 18/10/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 128 | 0 | 128 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 7979 | 8 | 7979 | 8 | 0.00 |
| 18/10/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 7907 | 8 | 7907 | 8 | 0.00 |
| 18/10/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 7835 | 8 | 7835 | 8 | 0.00 |
| 18/10/2018 | R214 On 02-May-19 | | | Bond Future | 10.21 | 69.1048 | 10.2116 | 69.1048 | 0.00 |
| 18/10/2018 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 18/10/2018 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 18/10/2018 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 18/10/2018 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 4165 | 4 | 4165 | 4 | 0.00 |
| 18/10/2018 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 18/10/2018 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 4205 | 4 | 4205 | 4 | 0.00 |
| 18/10/2018 | R214 On 01-August-19 | | | Bond Future | 10.29 | 70.3610 | 10.2853 | 70.3610 | 0.00 |
| 18/10/2018 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 18/10/2018 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 18/10/2018 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 3897 | 4 | 3897 | 4 | 0.00 |
| 18/10/2018 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 3678 | 4 | 3678 | 4 | 0.00 |
| 18/10/2018 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 18/10/2018 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 3619 | 4 | 3619 | 4 | 0.00 |
| 18/10/2018 | R248 On 01-November-18 | | | Bond Future | 10.09 | 89.2008 | 10.0918 | 89.2008 | 91,415.00 |
| 18/10/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/10/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 9789 | 10 | 9789 | 10 | 0.00 |
| 18/10/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 9689 | 10 | 9689 | 10 | 0.00 |
| 18/10/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 9889 | 10 | 9889 | 10 | 0.00 |
| 18/10/2018 | R248 On 07-February-19 | | | Bond Future | 10.18 | 90.9161 | 10.1758 | 90.9161 | 16,590.00 |
| 18/10/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 18/10/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 18/10/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 18/10/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 10107 | 10 | 10107 | 10 | 0.00 |
| 18/10/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 10296 | 10 | 10296 | 10 | 0.00 |
| 18/10/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 10201 | 10 | 10201 | 10 | 0.00 |
| 18/10/2018 | R248 On 02-May-19 | | | Bond Future | 10.24 | 87.9925 | 10.2441 | 87.9925 | 0.00 |
| 18/10/2018 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 18/10/2018 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 2347 | 2 | 2347 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2018 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 18/10/2018 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 5129 | 5 | 5129 | 5 | 0.00 |
| 18/10/2018 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 5232 | 5 | 5232 | 5 | 0.00 |
| 18/10/2018 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 5180 | 5 | 5180 | 5 | 0.00 |
| 18/10/2018 | R248 On 01-August-19 | | | Bond Future | 10.32 | 89.5920 | 10.3189 | 89.5920 | 0.00 |
| 18/10/2018 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 4878 | 5 | 4878 | 5 | 0.00 |
| 18/10/2018 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 18/10/2018 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 4795 | 5 | 4795 | 5 | 0.00 |
| 18/10/2018 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 18/10/2018 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 4627 | 5 | 4627 | 5 | 0.00 |
| 18/10/2018 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 4551 | 4 | 4551 | 4 | 0.00 |