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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/09/2018 TO: 28/09/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 2025 On 01-November-18 | | | Bond Future | 132.23 | 132.0706 | 132.2312 | 132.0706 | 365.00 |
| 28/09/2018 | 2025 On 07-February-19 | | | Bond Future | 133.39 | 133.2289 | 133.3910 | 133.2289 | 0.00 |
| 28/09/2018 | 2025 On 02-May-19 | | | Bond Future | 135.63 | 135.4629 | 135.6297 | 135.4629 | 0.00 |
| 28/09/2018 | 2029 On 01-November-18 | | | Bond Future | 99.76 | 99.6627 | 99.7608 | 99.6627 | 2,938.00 |
| 28/09/2018 | 2029 On 07-February-19 | | | Bond Future | 101.70 | 101.6042 | 101.7030 | 101.6042 | 0.00 |
| 28/09/2018 | 2029 On 02-May-19 | | | Bond Future | 102.34 | 102.2354 | 102.3374 | 102.2354 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | | | Bond Future | 9.42 | 92.4372 | 92.3776 | 92.4372 | 54,822.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.90 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 9.60 | Call | Bond Future | 1745 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 5547 | 5 | 6 | 5 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 5615 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 9.60 | Put | Bond Future | 620 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.90 | Put | Bond Future | 3528 | 3 | 4 | 3 | 0.00 |
| 28/09/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 5479 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | | | Bond Future | 9.50 | 90.2069 | 90.1458 | 90.2069 | 167.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 672 | 1 | 1 | 1 | 1,920.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 391 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 2500 | 3 | 2 | 3 | 1,920.00 |
| 28/09/2018 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 5621 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 4565 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 5965 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 1907 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 6023 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 6082 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2030 On 02-May-19 | | | Bond Future | 9.58 | 91.7044 | 91.6430 | 91.7044 | 0.00 |
| 28/09/2018 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 2313 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 2371 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 2342 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 3460 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 3426 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 3494 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2032 On 01-November-18 | | | Bond Future | 9.63 | 90.6311 | 90.5671 | 90.6311 | 40,694.00 |
| 28/09/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 6368 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 6293 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 6218 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2032 On 07-February-19 | | | Bond Future | 9.71 | 92.3756 | 92.3100 | 92.3756 | 456.00 |
| 28/09/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 6737 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 6802 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 6672 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2032 On 02-May-19 | | | Bond Future | 9.79 | 89.7542 | 89.6881 | 89.7542 | 0.00 |
| 28/09/2018 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 2611 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 2643 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 2674 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 3806 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 3770 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | 2033 On 01-November-18 | | | Bond Future | 102.11 | 102.1022 | 102.1073 | 102.1022 | 6,373.00 |
| 28/09/2018 | 2033 On 07-February-19 | | | Bond Future | 104.10 | 104.0912 | 104.0952 | 104.0912 | 0.00 |
| 28/09/2018 | 2033 On 02-May-19 | | | Bond Future | 104.70 | 104.6920 | 104.6976 | 104.6920 | 0.00 |
| 28/09/2018 | 2037 On 01-November-18 | | | Bond Future | 9.84 | 91.1181 | 91.0077 | 91.1181 | 52,674.00 |
| 28/09/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 6641 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 6557 | 6 | 7 | 6 | 0.00 |
| 28/09/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 6725 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2037 On 07-February-19 | | | Bond Future | 9.92 | 88.6119 | 88.4990 | 88.6119 | 1,188.00 |
| 28/09/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 386 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 398 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 410 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 7180 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 7324 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 7252 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2037 On 02-May-19 | | | Bond Future | 9.99 | 90.0830 | 89.9687 | 90.0830 | 0.00 |
| 28/09/2018 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 2891 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 2926 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 2857 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 4359 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 4317 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 4276 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | 2038 On 01-November-18 | | | Bond Future | 122.41 | 122.5942 | 122.4143 | 122.5942 | 9,904.00 |
| 28/09/2018 | 2038 On 07-February-19 | | | Bond Future | 123.21 | 123.3912 | 123.2063 | 123.3912 | 0.00 |
| 28/09/2018 | 2038 On 02-May-19 | | | Bond Future | 125.27 | 125.4602 | 125.2740 | 125.4602 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | 2040 On 01-November-18 | | | Bond Future | 9.93 | 94.3860 | 94.2261 | 94.3860 | 27,962.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.60 | Call | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 38 | 0 | 0 | 0 | 3,940.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 943 | 1 | 1 | 1 | 1,770.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 18 | 0 | 0 | 0 | 2,950.00 |
| 28/09/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,950.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 10.00 | Call | Bond Future | 1748 | 2 | 2 | 2 | 3,940.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 7231 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 13025 | 13 | 13 | 13 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 7506 | 7 | 8 | 7 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 10.00 | Put | Bond Future | 1151 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 7323 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.60 | Put | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 7414 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 6331 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | 2040 On 07-February-19 | | | Bond Future | 10.01 | 91.6920 | 91.5287 | 91.6920 | 100.00 |
| 28/09/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 389 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 414 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 402 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 8052 | 8 | 8 | 8 | 0.00 |
| 28/09/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 8132 | 8 | 8 | 8 | 0.00 |
| 28/09/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 7973 | 8 | 8 | 8 | 0.00 |
| 28/09/2018 | 2040 On 02-May-19 | | | Bond Future | 10.08 | 93.2142 | 93.0488 | 93.2142 | 0.00 |
| 28/09/2018 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 3166 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 3128 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 4656 | 4 | 5 | 4 | 0.00 |
| 28/09/2018 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 4701 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 4611 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | 2044 On 01-November-18 | | | Bond Future | 9.96 | 91.3966 | 91.2344 | 91.3966 | 37,925.00 |
| 28/09/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 7365 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 7272 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 7459 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | 2044 On 07-February-19 | | | Bond Future | 10.03 | 88.7704 | 88.6047 | 88.7704 | 108.00 |
| 28/09/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 444 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 458 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 430 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 8112 | 8 | 8 | 8 | 0.00 |
| 28/09/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 8031 | 8 | 8 | 8 | 0.00 |
| 28/09/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 7951 | 8 | 8 | 8 | 0.00 |
| 28/09/2018 | 2044 On 02-May-19 | | | Bond Future | 10.10 | 90.2440 | 90.0762 | 90.2440 | 0.00 |
| 28/09/2018 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 3139 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 3215 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 4714 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 4760 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 4806 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | 2046 On 01-November-18 | | | Bond Future | 116.16 | 116.1507 | 116.1565 | 116.1507 | 12,067.00 |
| 28/09/2018 | 2046 On 07-February-19 | | | Bond Future | 118.42 | 118.4133 | 118.4179 | 118.4133 | 0.00 |
| 28/09/2018 | 2046 On 02-May-19 | | | Bond Future | 118.72 | 118.7138 | 118.7200 | 118.7138 | 0.00 |
| 28/09/2018 | 2050 On 01-November-18 | | | Bond Future | 121.82 | 121.8167 | 121.8229 | 121.8167 | 9,987.00 |
| 28/09/2018 | 2050 On 07-February-19 | | | Bond Future | 122.42 | 122.4182 | 122.4230 | 122.4182 | 0.00 |
| 28/09/2018 | 2050 On 02-May-19 | | | Bond Future | 124.48 | 124.4711 | 124.4776 | 124.4711 | 0.00 |
| 28/09/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | 8657 On 21-December-26 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | AL37 On 01-November-18 | | | Index Future | 592.23 | 592.4240 | 592.2310 | 592.4240 | 0.00 |
| 28/09/2018 | AL37 On 07-February-19 | | | Index Future | 603.63 | 603.8270 | 603.6270 | 603.8270 | 0.00 |
| 28/09/2018 | AL37 On 02-May-19 | | | Index Future | 613.66 | 613.8550 | 613.6550 | 613.8550 | 0.00 |
| 28/09/2018 | AL7T On 01-November-18 | | | Index Future | 685.37 | 685.7390 | 685.3710 | 685.7390 | 0.00 |
| 28/09/2018 | AL7T On 07-February-19 | | | Index Future | 698.56 | 698.9380 | 698.5600 | 698.9380 | 0.00 |
| 28/09/2018 | AL7T On 02-May-19 | | | Index Future | 710.17 | 710.5450 | 710.1650 | 710.5450 | 0.00 |
| 28/09/2018 | ALBI On 01-November-18 | | | Index Future | 620.00 | 620.6200 | 620.0020 | 620.6200 | 864.00 |
| 28/09/2018 | ALBI On 07-February-19 | | | Index Future | 631.93 | 632.5660 | 631.9330 | 632.5660 | 57.00 |
| 28/09/2018 | ALBI On 02-May-19 | | | Index Future | 642.43 | 643.0700 | 642.4310 | 643.0700 | 0.00 |
| 28/09/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C070 On 01-August-21 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/09/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | CS26 On 02-April-26 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2018 | ES33 On 01-November-18 | | | Bond Future | 11.04 | 75.5402 | 75.4594 | 75.5402 | 9,466.00 |
| 28/09/2018 | ES33 On 07-February-19 | | | Bond Future | 11.18 | 76.9941 | 76.9115 | 76.9941 | 0.00 |
| 28/09/2018 | ES33 On 02-May-19 | | | Bond Future | 11.29 | 74.4831 | 74.3996 | 74.4831 | 0.00 |
| 28/09/2018 | ES42 On 01-November-18 | | | Bond Future | 11.30 | 77.5046 | 77.3799 | 77.5046 | 7,957.00 |
| 28/09/2018 | ES42 On 07-February-19 | | | Bond Future | 11.43 | 78.9964 | 78.8689 | 78.9964 | 0.00 |
| 28/09/2018 | ES42 On 02-May-19 | | | Bond Future | 11.54 | 76.0479 | 75.9188 | 76.0479 | 0.00 |
| 28/09/2018 | GOVI On 01-November-18 | | | GOVI | 614.62 | 615.2970 | 614.6200 | 615.2970 | 459.00 |
| 28/09/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 388900 | 38 | 39 | 38 | 0.00 |
| 28/09/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 388700 | 38 | 39 | 38 | 0.00 |
| 28/09/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 388800 | 38 | 39 | 38 | 0.00 |
| 28/09/2018 | GOVI On 07-February-19 | | | GOVI | 626.45 | 627.1400 | 626.4470 | 627.1400 | 0.00 |
| 28/09/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 400630 | 39 | 40 | 39 | 0.00 |
| 28/09/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 400730 | 39 | 40 | 39 | 0.00 |
| 28/09/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 400830 | 39 | 40 | 39 | 0.00 |
| 28/09/2018 | GOVI On 02-May-19 | | | GOVI | 636.85 | 637.5540 | 636.8540 | 637.5540 | 0.00 |
| 28/09/2018 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 110260 | 10 | 11 | 10 | 0.00 |
| 28/09/2018 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 110060 | 10 | 11 | 10 | 0.00 |
| 28/09/2018 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 110160 | 10 | 11 | 10 | 0.00 |
| 28/09/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/09/2018 | IGOV On 01-November-18 | | | Index Future | 252.69 | 252.7090 | 252.6930 | 252.7090 | 746.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | IGOV On 07-February-19 | | | Index Future | 257.61 | 257.6320 | 257.6130 | 257.6320 | 0.00 |
| 28/09/2018 | IGOV On 02-May-19 | | | Index Future | 261.94 | 261.9520 | 261.9360 | 261.9520 | 0.00 |
| 28/09/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2400 | 102.2400 | 102.2400 | 0.00 |
| 28/09/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 28/09/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.06 | 102.0600 | 102.0600 | 102.0600 | 0.00 |
| 28/09/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 100.01 | 100.0100 | 100.0100 | 100.0100 | 0.00 |
| 28/09/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 28/09/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 28/09/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.78 | 99.7900 | 99.7800 | 99.7900 | 0.00 |
| 28/09/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 102.01 | 102.0100 | 102.0100 | 102.0100 | 0.00 |
| 28/09/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 103.05 | 103.0600 | 103.0500 | 103.0600 | 0.00 |
| 28/09/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.18 | 99.2000 | 99.1800 | 99.2000 | 0.00 |
| 28/09/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.87 | 102.9000 | 102.8700 | 102.9000 | 0.00 |
| 28/09/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 100.08 | 100.1000 | 100.0800 | 100.1000 | 0.00 |
| 28/09/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 97.03 | 97.0600 | 97.0300 | 97.0600 | 0.00 |
| 28/09/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.30 | 96.3500 | 96.3000 | 96.3500 | 0.00 |
| 28/09/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.52 | 95.5900 | 95.5200 | 95.5900 | 0.00 |
| 28/09/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.73 | 95.8200 | 95.7300 | 95.8200 | 0.00 |
| 28/09/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.98 | 98.0900 | 97.9800 | 98.0900 | 51.00 |
| 28/09/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 98.18 | 98.3000 | 98.1800 | 98.3000 | 0.00 |
| 28/09/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.44 | 99.5700 | 99.4400 | 99.5700 | 0.00 |
| 28/09/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 103.43 | 103.5600 | 103.4300 | 103.5600 | 0.00 |
| 28/09/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.74 | 104.8800 | 104.7400 | 104.8800 | 0.00 |
| 28/09/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 98.22 | 98.3600 | 98.2200 | 98.3600 | 0.00 |
| 28/09/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 104.30 | 104.4400 | 104.3000 | 104.4400 | 0.00 |
| 28/09/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 99.90 | 100.0400 | 99.9000 | 100.0400 | 0.00 |
| 28/09/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 97.20 | 97.3200 | 97.2000 | 97.3200 | 0.00 |
| 28/09/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 94.29 | 94.4000 | 94.2900 | 94.4000 | 0.00 |
| 28/09/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 93.11 | 93.2100 | 93.1100 | 93.2100 | 0.00 |
| 28/09/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 95.31 | 95.4000 | 95.3100 | 95.4000 | 0.00 |
| 28/09/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 99.10 | 99.1900 | 99.1000 | 99.1900 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 97.72 | 97.8200 | 97.7200 | 97.8200 | 0.00 |
| 28/09/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 99.80 | 99.9100 | 99.8000 | 99.9100 | 0.00 |
| 28/09/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 105.23 | 105.3500 | 105.2300 | 105.3500 | 0.00 |
| 28/09/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 105.60 | 105.7400 | 105.6000 | 105.7400 | 0.00 |
| 28/09/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 99.22 | 99.3700 | 99.2200 | 99.3700 | 0.00 |
| 28/09/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 106.34 | 106.4900 | 106.3400 | 106.4900 | 0.00 |
| 28/09/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 100.01 | 100.1800 | 100.0100 | 100.1800 | 0.00 |
| 28/09/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 28/09/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 28/09/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/09/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 28/09/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 35,000.00 |
| 28/09/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 0.00 |
| 28/09/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 92.9700 | 92.9700 | 0.00 |
| 28/09/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 28/09/2018 | R023 On 01-November-18 | | | Bond Future | 8.40 | 99.1307 | 99.0980 | 99.1307 | 38,201.00 |
| 28/09/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 7324 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 7292 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 7260 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R023 On 07-February-19 | | | Bond Future | 8.50 | 101.0388 | 101.0050 | 101.0388 | 0.00 |
| 28/09/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 6582 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 6643 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 6613 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R023 On 02-May-19 | | | Bond Future | 8.58 | 98.7892 | 98.7555 | 98.7892 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1081 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 1496 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 1511 | 1 | 2 | 1 | 0.00 |
| 28/09/2018 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 1480 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R035 On 01-November-18 | | | Bond Future | 9.75 | 94.6233 | 94.5135 | 94.6233 | 73,880.00 |
| 28/09/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 6656 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 6740 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 6573 | 6 | 7 | 6 | 0.00 |
| 28/09/2018 | R035 On 07-February-19 | | | Bond Future | 9.84 | 96.4446 | 96.3323 | 96.4446 | 298.00 |
| 28/09/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 416 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 7308 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 7237 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 7380 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R035 On 02-May-19 | | | Bond Future | 9.91 | 93.5486 | 93.4350 | 93.5486 | 0.00 |
| 28/09/2018 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 4167 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | | | Bond Future | 9.02 | 112.3893 | 112.3337 | 112.3893 | 66,462.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 71 | 0 | 0 | 0 | 5,000.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.90 | Call | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 1 | 0 | 0 | 0 | 5,000.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.90 | Put | Bond Future | 1364 | 1 | 1 | 1 | 2,500.00 |
| 28/09/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 664 | 1 | 1 | 1 | 5,000.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 3147 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 6591 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 3092 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 3488 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | | | Bond Future | 9.11 | 109.2478 | 109.1906 | 109.2478 | 719.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 585 | 1 | 1 | 1 | 1,000.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 1070 | 1 | 1 | 1 | 1,170.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 5058 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 2464 | 3 | 2 | 3 | 1,170.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 340 | 0 | 0 | 0 | 210.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 1914 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 5150 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 5169 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 5698 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 4194 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 3059 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 593 | 1 | 1 | 1 | 1,000.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 5590 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 1534 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 1965 | 2 | 2 | 2 | 1,000.00 |
| 28/09/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 5644 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 575 | 1 | 1 | 1 | 1,170.00 |
| 28/09/2018 | R186 On 02-May-19 | | | Bond Future | 9.19 | 111.0616 | 111.0042 | 111.0616 | 0.00 |
| 28/09/2018 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 2044 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 2017 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 1991 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 2947 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R197 On 01-November-18 | | | Bond Future | 300.37 | 300.4917 | 300.3698 | 300.4917 | 2,353.00 |
| 28/09/2018 | R197 On 07-February-19 | | | Bond Future | 298.87 | 298.9948 | 298.8672 | 298.9948 | 0.00 |
| 28/09/2018 | R197 On 02-May-19 | | | Bond Future | 303.88 | 304.0085 | 303.8828 | 304.0085 | 0.00 |
| 28/09/2018 | R202 On 01-November-18 | | | Bond Future | 234.15 | 234.1420 | 234.1534 | 234.1420 | 10,129.00 |
| 28/09/2018 | R202 On 07-February-19 | | | Bond Future | 234.81 | 234.7989 | 234.8078 | 234.7989 | 0.00 |
| 28/09/2018 | R202 On 02-May-19 | | | Bond Future | 238.75 | 238.7362 | 238.7486 | 238.7362 | 0.00 |
| 28/09/2018 | R207 On 01-November-18 | | | Bond Future | 7.58 | 101.8429 | 101.8619 | 101.8429 | 18,869.00 |
| 28/09/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 933 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 921 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R207 On 07-February-19 | | | Bond Future | 7.68 | 100.1582 | 100.1772 | 100.1582 | 0.00 |
| 28/09/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 1025 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 1034 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R207 On 02-May-19 | | | Bond Future | 7.83 | 101.8211 | 101.8410 | 101.8211 | 0.00 |
| 28/09/2018 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 263 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R208 On 01-November-18 | | | Bond Future | 7.91 | 98.1632 | 98.1761 | 98.1632 | 29,067.00 |
| 28/09/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1703 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1724 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R208 On 07-February-19 | | | Bond Future | 8.01 | 100.0526 | 100.0654 | 100.0526 | 0.00 |
| 28/09/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1827 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1846 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R208 On 02-May-19 | | | Bond Future | 8.11 | 98.3142 | 98.3278 | 98.3142 | 0.00 |
| 28/09/2018 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 536 | 0 | 1 | 0 | 0.00 |
| 28/09/2018 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 546 | 0 | 1 | 0 | 0.00 |
| 28/09/2018 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 555 | 0 | 1 | 0 | 0.00 |
| 28/09/2018 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 669 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | | | Bond Future | 9.71 | 71.8976 | 71.8038 | 71.8976 | 124,848.00 |
| 28/09/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 70916 | 71 | 71 | 71 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 17 | 0 | 0 | 0 | 2,000.00 |
| 28/09/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 70916 | 71 | 71 | 71 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 8.98 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 2285 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 899 | 1 | 1 | 1 | 2,000.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.47 | Call | Bond Future | 486 | 1 | 0 | 1 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.82 | Call | Bond Future | 1512 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 2147 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.49 | Call | Bond Future | 527 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 70916 | 71 | 71 | 71 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 5301 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.84 | Call | Bond Future | 1591 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 8.99 | Call | Bond Future | 33 | 0 | 0 | 0 | 760.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.49 | Put | Bond Future | 2008 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.84 | Put | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 8.99 | Put | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 520 | 0 | 1 | 0 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 8.98 | Put | Bond Future | 5045 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 470 | 0 | 0 | 0 | 5,850.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 1388 | 1 | 1 | 1 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.47 | Put | Bond Future | 2101 | 2 | 2 | 2 | 760.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.82 | Put | Bond Future | 835 | 1 | 1 | 1 | 760.00 |
| 28/09/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 503 | 0 | 1 | 0 | 2,000.00 |
| 28/09/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2765 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 5679 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | | | Bond Future | 9.79 | 73.2815 | 73.1856 | 73.2815 | 340.00 |
| 28/09/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 402 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 3879 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 1553 | 2 | 2 | 2 | 4,000.00 |
| 28/09/2018 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 505 | 1 | 1 | 1 | 4,000.00 |
| 28/09/2018 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 5548 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 6075 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 3173 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 6015 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5955 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 1317 | 1 | 1 | 1 | 4,000.00 |
| 28/09/2018 | R209 On 02-May-19 | | | Bond Future | 9.85 | 71.3503 | 71.2534 | 71.3503 | 0.00 |
| 28/09/2018 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 2568 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 2538 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 2598 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 3608 | 3 | 4 | 3 | 0.00 |
| 28/09/2018 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 3574 | 3 | 4 | 3 | 0.00 |
| 28/09/2018 | R210 On 01-November-18 | | | Bond Future | 185.51 | 185.4985 | 185.5069 | 185.4985 | 2,675.00 |
| 28/09/2018 | R210 On 07-February-19 | | | Bond Future | 189.12 | 189.1118 | 189.1185 | 189.1118 | 0.00 |
| 28/09/2018 | R210 On 02-May-19 | | | Bond Future | 189.74 | 189.7283 | 189.7376 | 189.7283 | 0.00 |
| 28/09/2018 | R212 On 01-November-18 | | | Bond Future | 155.31 | 155.3083 | 155.3143 | 155.3083 | 3,476.00 |
| 28/09/2018 | R212 On 07-February-19 | | | Bond Future | 156.18 | 156.1785 | 156.1828 | 156.1785 | 0.00 |
| 28/09/2018 | R212 On 02-May-19 | | | Bond Future | 158.80 | 158.7973 | 158.8039 | 158.7973 | 0.00 |
| 28/09/2018 | R213 On 01-November-18 | | | Bond Future | 9.53 | 83.2328 | 83.1747 | 83.2328 | 32,893.00 |
| 28/09/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 5762 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 5830 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 5694 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R213 On 07-February-19 | | | Bond Future | 9.61 | 84.8348 | 84.7753 | 84.8348 | 112.00 |
| 28/09/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 6238 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 6179 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 6297 | 6 | 6 | 6 | 0.00 |
| 28/09/2018 | R213 On 02-May-19 | | | Bond Future | 9.68 | 82.6962 | 82.6362 | 82.6962 | 0.00 |
| 28/09/2018 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 2286 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 2258 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 2229 | 2 | 2 | 2 | 0.00 |
| 28/09/2018 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 3431 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 3464 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 3399 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R214 On 01-November-18 | | | Bond Future | 9.91 | 70.8728 | 70.7423 | 70.8728 | 28,473.00 |
| 28/09/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 6571 | 6 | 7 | 6 | 0.00 |
| 28/09/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 6725 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 6648 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R214 On 07-February-19 | | | Bond Future | 9.99 | 72.2370 | 72.1037 | 72.2370 | 0.00 |
| 28/09/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 7114 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 7047 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 6979 | 7 | 7 | 7 | 0.00 |
| 28/09/2018 | R214 On 02-May-19 | | | Bond Future | 10.05 | 70.1425 | 70.0075 | 70.1425 | 0.00 |
| 28/09/2018 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 2645 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 2614 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 3887 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 3850 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 28/09/2018 | R248 On 01-November-18 | | | Bond Future | 9.95 | 90.4304 | 90.2642 | 90.4304 | 101,273.00 |
| 28/09/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 8573 | 8 | 9 | 8 | 0.00 |
| 28/09/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 8474 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 8673 | 9 | 9 | 9 | 0.00 |
| 28/09/2018 | R248 On 07-February-19 | | | Bond Future | 10.03 | 92.1709 | 92.0012 | 92.1709 | 0.00 |
| 28/09/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 28/09/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 9049 | 9 | 9 | 9 | 0.00 |
| 28/09/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 9225 | 9 | 9 | 9 | 0.00 |
| 28/09/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 9137 | 9 | 9 | 9 | 0.00 |
| 28/09/2018 | R248 On 02-May-19 | | | Bond Future | 10.09 | 89.2672 | 89.0953 | 89.2672 | 0.00 |
| 28/09/2018 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 3261 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 3222 | 3 | 3 | 3 | 0.00 |
| 28/09/2018 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 4812 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 4906 | 5 | 5 | 5 | 0.00 |
| 28/09/2018 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 4859 | 5 | 5 | 5 | 0.00 |