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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 2025 On 02-August-18 | | | Bond Future | 131.71 | 132.2720 | 131.7061 | 132.2720 | 864.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 4954 | 4 | 4954 | 4 | 0.00 |
| 20/06/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 4964 | 4 | 4964 | 4 | 0.00 |
| 20/06/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 4944 | 4 | 4944 | 4 | 0.00 |
| 20/06/2018 | 2025 On 01-November-18 | | | Bond Future | 134.09 | 134.6620 | 134.0855 | 134.6620 | 0.00 |
| 20/06/2018 | 2025 On 07-February-19 | | | Bond Future | 135.30 | 135.8868 | 135.2992 | 135.8868 | 0.00 |
| 20/06/2018 | 2029 On 02-August-18 | | | Bond Future | 100.55 | 100.9294 | 100.5465 | 100.9294 | 1,370.00 |
| 20/06/2018 | 2029 On 01-November-18 | | | Bond Future | 101.31 | 101.7034 | 101.3134 | 101.7034 | 0.00 |
| 20/06/2018 | 2029 On 07-February-19 | | | Bond Future | 103.30 | 103.6959 | 103.2984 | 103.6959 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | | | Bond Future | 9.45 | 89.1125 | 9.4472 | 89.1125 | 50,356.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 1419 | 1 | 1419 | 1 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 33 | 0 | 33 | 0 | 7,850.00 |
| 20/06/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 233 | 0 | 233 | 0 | 7,850.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 1557 | 1 | 1557 | 1 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 1453 | 1 | 1453 | 1 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 1218 | 2 | 1218 | 2 | 7,850.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 1306 | 2 | 1306 | 2 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 1367 | 2 | 1367 | 2 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 3784 | 5 | 3784 | 5 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 1336 | 2 | 1336 | 2 | 0.00 |
| 20/06/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 6352 | 7 | 6352 | 7 | 0.00 |
| 20/06/2018 | 2030 On 01-November-18 | | | Bond Future | 9.52 | 90.7040 | 9.5215 | 90.7040 | 0.00 |
| 20/06/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 20/06/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 20/06/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 20/06/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 6543 | 7 | 6543 | 7 | 0.00 |
| 20/06/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 6604 | 7 | 6604 | 7 | 0.00 |
| 20/06/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 6483 | 7 | 6483 | 7 | 0.00 |
| 20/06/2018 | 2030 On 07-February-19 | | | Bond Future | 9.61 | 88.4535 | 9.6056 | 88.4535 | 0.00 |
| 20/06/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 883 | 0 | 883 | 0 | 0.00 |
| 20/06/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 896 | 1 | 896 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 20/06/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 7174 | 8 | 7174 | 8 | 0.00 |
| 20/06/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 7229 | 8 | 7229 | 8 | 0.00 |
| 20/06/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 7283 | 8 | 7283 | 8 | 0.00 |
| 20/06/2018 | 2032 On 02-August-18 | | | Bond Future | 9.63 | 91.4888 | 9.6255 | 91.4888 | 34,986.00 |
| 20/06/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 1713 | 1 | 1713 | 1 | 0.00 |
| 20/06/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 1675 | 1 | 1675 | 1 | 0.00 |
| 20/06/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 1637 | 1 | 1637 | 1 | 0.00 |
| 20/06/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 1366 | 2 | 1366 | 2 | 0.00 |
| 20/06/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 1398 | 2 | 1398 | 2 | 0.00 |
| 20/06/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 1335 | 2 | 1335 | 2 | 0.00 |
| 20/06/2018 | 2032 On 01-November-18 | | | Bond Future | 9.70 | 88.9679 | 9.7029 | 88.9679 | 0.00 |
| 20/06/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 20/06/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 20/06/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 20/06/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 7256 | 8 | 7256 | 8 | 0.00 |
| 20/06/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 7191 | 8 | 7191 | 8 | 0.00 |
| 20/06/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 7127 | 8 | 7127 | 8 | 0.00 |
| 20/06/2018 | 2032 On 07-February-19 | | | Bond Future | 9.79 | 90.6932 | 9.7889 | 90.6932 | 0.00 |
| 20/06/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 20/06/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 20/06/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 20/06/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 7999 | 9 | 7999 | 9 | 0.00 |
| 20/06/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 8059 | 9 | 8059 | 9 | 0.00 |
| 20/06/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 7940 | 9 | 7940 | 9 | 0.00 |
| 20/06/2018 | 2033 On 02-August-18 | | | Bond Future | 103.78 | 103.7726 | 103.7754 | 103.7726 | 9,461.00 |
| 20/06/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 6155 | 6 | 6155 | 6 | 0.00 |
| 20/06/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 6165 | 6 | 6165 | 6 | 0.00 |
| 20/06/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 6145 | 6 | 6145 | 6 | 0.00 |
| 20/06/2018 | 2033 On 01-November-18 | | | Bond Future | 104.53 | 104.5267 | 104.5291 | 104.5267 | 0.00 |
| 20/06/2018 | 2033 On 07-February-19 | | | Bond Future | 106.58 | 106.5745 | 106.5773 | 106.5745 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | 2037 On 02-August-18 | | | Bond Future | 9.77 | 88.2744 | 9.7700 | 88.2744 | 56,155.00 |
| 20/06/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 2465 | 2 | 2465 | 2 | 0.00 |
| 20/06/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |
| 20/06/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 2563 | 2 | 2563 | 2 | 0.00 |
| 20/06/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 20/06/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 20/06/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 20/06/2018 | 2037 On 01-November-18 | | | Bond Future | 9.84 | 89.8510 | 9.8398 | 89.8510 | 0.00 |
| 20/06/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 568 | 0 | 568 | 0 | 0.00 |
| 20/06/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 600 | 0 | 600 | 0 | 0.00 |
| 20/06/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 583 | 0 | 583 | 0 | 0.00 |
| 20/06/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 7228 | 8 | 7228 | 8 | 0.00 |
| 20/06/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 7158 | 8 | 7158 | 8 | 0.00 |
| 20/06/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 7298 | 8 | 7298 | 8 | 0.00 |
| 20/06/2018 | 2037 On 07-February-19 | | | Bond Future | 9.92 | 87.3335 | 9.9180 | 87.3335 | 0.00 |
| 20/06/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 20/06/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 1424 | 1 | 1424 | 1 | 0.00 |
| 20/06/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1446 | 1 | 1446 | 1 | 0.00 |
| 20/06/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 8225 | 9 | 8225 | 9 | 0.00 |
| 20/06/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 8349 | 9 | 8349 | 9 | 0.00 |
| 20/06/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 8287 | 9 | 8287 | 9 | 0.00 |
| 20/06/2018 | 2038 On 02-August-18 | | | Bond Future | 124.03 | 124.2210 | 124.0319 | 124.2210 | 9,115.00 |
| 20/06/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 10498 | 10 | 10498 | 10 | 0.00 |
| 20/06/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 10508 | 10 | 10508 | 10 | 0.00 |
| 20/06/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 10518 | 10 | 10518 | 10 | 0.00 |
| 20/06/2018 | 2038 On 01-November-18 | | | Bond Future | 126.27 | 126.4654 | 126.2725 | 126.4654 | 0.00 |
| 20/06/2018 | 2038 On 07-February-19 | | | Bond Future | 127.16 | 127.3528 | 127.1565 | 127.3528 | 0.00 |
| 20/06/2018 | 2040 On 02-August-18 | | | Bond Future | 9.84 | 91.5224 | 9.8398 | 91.5224 | 25,272.00 |
| 20/06/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 2810 | 2 | 2810 | 2 | 0.00 |
| 20/06/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 2756 | 2 | 2756 | 2 | 0.00 |
| 20/06/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 2703 | 2 | 2703 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 20/06/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 20/06/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | | | Bond Future | 9.91 | 93.1569 | 9.9091 | 93.1569 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 619 | 0 | 619 | 0 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 848 | 0 | 848 | 0 | 3,540.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 2740 | 2 | 2740 | 2 | 3,540.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 636 | 0 | 636 | 0 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 654 | 0 | 654 | 0 | 2,950.00 |
| 20/06/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 124 | 0 | 124 | 0 | 2,950.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 602 | 0 | 602 | 0 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 7948 | 9 | 7948 | 9 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 13003 | 14 | 13003 | 14 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 7721 | 9 | 7721 | 9 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 7796 | 9 | 7796 | 9 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 7872 | 9 | 7872 | 9 | 0.00 |
| 20/06/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 6996 | 8 | 6996 | 8 | 0.00 |
| 20/06/2018 | 2040 On 07-February-19 | | | Bond Future | 9.99 | 90.4529 | 9.9867 | 90.4529 | 0.00 |
| 20/06/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 1453 | 1 | 1453 | 1 | 0.00 |
| 20/06/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 1494 | 1 | 1494 | 1 | 0.00 |
| 20/06/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 20/06/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 8961 | 10 | 8961 | 10 | 0.00 |
| 20/06/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 9033 | 10 | 9033 | 10 | 0.00 |
| 20/06/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 8889 | 10 | 8889 | 10 | 0.00 |
| 20/06/2018 | 2044 On 02-August-18 | | | Bond Future | 9.87 | 88.5510 | 9.8737 | 88.5510 | 36,114.00 |
| 20/06/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 2669 | 2 | 2669 | 2 | 0.00 |
| 20/06/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 2775 | 2 | 2775 | 2 | 0.00 |
| 20/06/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 2722 | 2 | 2722 | 2 | 0.00 |
| 20/06/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 20/06/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 20/06/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 20/06/2018 | 2044 On 01-November-18 | | | Bond Future | 9.94 | 90.1325 | 9.9408 | 90.1325 | 0.00 |
| 20/06/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 649 | 0 | 649 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 667 | 0 | 667 | 0 | 0.00 |
| 20/06/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 685 | 0 | 685 | 0 | 0.00 |
| 20/06/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 7888 | 9 | 7888 | 9 | 0.00 |
| 20/06/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 7811 | 9 | 7811 | 9 | 0.00 |
| 20/06/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 7965 | 9 | 7965 | 9 | 0.00 |
| 20/06/2018 | 2044 On 07-February-19 | | | Bond Future | 10.02 | 87.4950 | 10.0157 | 87.4950 | 0.00 |
| 20/06/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 1535 | 1 | 1535 | 1 | 0.00 |
| 20/06/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 1557 | 1 | 1557 | 1 | 0.00 |
| 20/06/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 1514 | 1 | 1514 | 1 | 0.00 |
| 20/06/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 9053 | 10 | 9053 | 10 | 0.00 |
| 20/06/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 8980 | 10 | 8980 | 10 | 0.00 |
| 20/06/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 8907 | 10 | 8907 | 10 | 0.00 |
| 20/06/2018 | 2046 On 02-August-18 | | | Bond Future | 116.93 | 116.9207 | 116.9254 | 116.9207 | 11,876.00 |
| 20/06/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 11845 | 12 | 11845 | 12 | 0.00 |
| 20/06/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 11865 | 12 | 11865 | 12 | 0.00 |
| 20/06/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 11855 | 12 | 11855 | 12 | 0.00 |
| 20/06/2018 | 2046 On 01-November-18 | | | Bond Future | 117.39 | 117.3842 | 117.3887 | 117.3842 | 0.00 |
| 20/06/2018 | 2046 On 07-February-19 | | | Bond Future | 119.69 | 119.6837 | 119.6885 | 119.6837 | 0.00 |
| 20/06/2018 | 2050 On 02-August-18 | | | Bond Future | 121.87 | 121.8669 | 121.8721 | 121.8669 | 9,701.00 |
| 20/06/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 15668 | 16 | 15668 | 16 | 0.00 |
| 20/06/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 15648 | 16 | 15648 | 16 | 0.00 |
| 20/06/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 15658 | 16 | 15658 | 16 | 0.00 |
| 20/06/2018 | 2050 On 01-November-18 | | | Bond Future | 124.07 | 124.0690 | 124.0737 | 124.0690 | 0.00 |
| 20/06/2018 | 2050 On 07-February-19 | | | Bond Future | 124.73 | 124.7280 | 124.7335 | 124.7280 | 0.00 |
| 20/06/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | AL37 On 02-August-18 | | | Index Future | 580.51 | 577.0540 | 580.5050 | 577.0540 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | AL37 On 01-November-18 | | | Index Future | 590.87 | 587.3630 | 590.8690 | 587.3630 | 0.00 |
| 20/06/2018 | AL37 On 07-February-19 | | | Index Future | 602.33 | 598.7570 | 602.3310 | 598.7570 | 0.00 |
| 20/06/2018 | AL7T On 02-August-18 | | | Index Future | 669.56 | 663.1470 | 669.5580 | 663.1470 | 0.00 |
| 20/06/2018 | AL7T On 01-November-18 | | | Index Future | 681.51 | 674.9940 | 681.5120 | 674.9940 | 0.00 |
| 20/06/2018 | AL7T On 07-February-19 | | | Index Future | 694.73 | 688.0880 | 694.7330 | 688.0880 | 0.00 |
| 20/06/2018 | ALBI On 02-August-18 | | | Index Future | 607.86 | 601.4920 | 607.8570 | 601.4920 | 858.00 |
| 20/06/2018 | ALBI On 01-November-18 | | | Index Future | 618.71 | 612.2370 | 618.7100 | 612.2370 | 0.00 |
| 20/06/2018 | ALBI On 07-February-19 | | | Index Future | 630.71 | 624.1140 | 630.7120 | 624.1140 | 0.00 |
| 20/06/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/06/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C226 On 25-January-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/06/2018 | EL28 On 02-August-18 | | | Bond Future | 128.91 | 129.4501 | 128.9089 | 129.4501 | 0.00 |
| 20/06/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 6031 | 5 | 6031 | 5 | 0.00 |
| 20/06/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 6041 | 5 | 6041 | 5 | 0.00 |
| 20/06/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 6021 | 5 | 6021 | 5 | 0.00 |
| 20/06/2018 | ES33 On 02-August-18 | | | Bond Future | 11.04 | 76.2912 | 11.0450 | 76.2912 | 9,466.00 |
| 20/06/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 552 | 0 | 552 | 0 | 0.00 |
| 20/06/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 610 | 0 | 610 | 0 | 0.00 |
| 20/06/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 668 | 0 | 668 | 0 | 0.00 |
| 20/06/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | ES33 On 01-November-18 | | | Bond Future | 11.17 | 73.8655 | 11.1663 | 73.8655 | 0.00 |
| 20/06/2018 | ES33 On 07-February-19 | | | Bond Future | 11.30 | 75.2978 | 11.3042 | 75.2978 | 0.00 |
| 20/06/2018 | ES42 On 02-August-18 | | | Bond Future | 11.24 | 78.8483 | 11.2436 | 78.8483 | 7,957.00 |
| 20/06/2018 | ES42 On 01-November-18 | | | Bond Future | 11.36 | 75.9966 | 11.3611 | 75.9966 | 0.00 |
| 20/06/2018 | ES42 On 07-February-19 | | | Bond Future | 11.49 | 77.4701 | 11.4901 | 77.4701 | 0.00 |
| 20/06/2018 | GOVI On 02-August-18 | | | GOVI | 602.77 | 596.0800 | 602.7650 | 596.0800 | 475.00 |
| 20/06/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 29350 | 10 | 29350 | 10 | 0.00 |
| 20/06/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 29450 | 10 | 29450 | 10 | 0.00 |
| 20/06/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 29550 | 10 | 29550 | 10 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | GOVI On 01-November-18 | | | GOVI | 613.53 | 606.7280 | 613.5270 | 606.7280 | 0.00 |
| 20/06/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 399630 | 47 | 399630 | 47 | 0.00 |
| 20/06/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 399830 | 47 | 399830 | 47 | 0.00 |
| 20/06/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 399730 | 47 | 399730 | 47 | 0.00 |
| 20/06/2018 | GOVI On 07-February-19 | | | GOVI | 625.43 | 618.4980 | 625.4290 | 618.4980 | 0.00 |
| 20/06/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 410810 | 48 | 410810 | 48 | 0.00 |
| 20/06/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 410910 | 48 | 410910 | 48 | 0.00 |
| 20/06/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 411010 | 48 | 411010 | 48 | 0.00 |
| 20/06/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/06/2018 | IGOV On 02-August-18 | | | Index Future | 252.58 | 252.9510 | 252.5760 | 252.9510 | 852.00 |
| 20/06/2018 | IGOV On 01-November-18 | | | Index Future | 257.14 | 257.5220 | 257.1390 | 257.5220 | 241.00 |
| 20/06/2018 | IGOV On 07-February-19 | | | Index Future | 262.18 | 262.5680 | 262.1780 | 262.5680 | 0.00 |
| 20/06/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.91 | 99.9100 | 99.9100 | 99.9100 | 0.00 |
| 20/06/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 101.76 | 100.0500 | 101.7600 | 100.0500 | 0.00 |
| 20/06/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 100.5300 | 102.2400 | 100.5300 | 0.00 |
| 20/06/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 101.26 | 99.6300 | 101.2600 | 99.6300 | 0.00 |
| 20/06/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.04 | 100.3900 | 102.0400 | 100.3900 | 0.00 |
| 20/06/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 98.22 | 100.0600 | 98.2200 | 100.0600 | 0.00 |
| 20/06/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.52 | 98.5200 | 98.5200 | 98.5200 | 0.00 |
| 20/06/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9200 | 98.9000 | 98.9200 | 0.00 |
| 20/06/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3600 | 99.3300 | 99.3600 | 0.00 |
| 20/06/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.78 | 99.8400 | 99.7800 | 99.8400 | 0.00 |
| 20/06/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 103.68 | 100.3500 | 103.6800 | 100.3500 | 0.00 |
| 20/06/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 104.71 | 101.4000 | 104.7100 | 101.4000 | 0.00 |
| 20/06/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 100.78 | 99.2800 | 100.7800 | 99.2800 | 0.00 |
| 20/06/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 106.16 | 101.2600 | 106.1600 | 101.2600 | 0.00 |
| 20/06/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.07 | 100.1200 | 98.0700 | 100.1200 | 0.00 |
| 20/06/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.66 | 97.0600 | 96.6600 | 97.0600 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.72 | 96.3700 | 97.7200 | 96.3700 | 0.00 |
| 20/06/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.94 | 95.6600 | 96.9400 | 95.6600 | 0.00 |
| 20/06/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.38 | 95.9400 | 95.3800 | 95.9400 | 0.00 |
| 20/06/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.74 | 98.2200 | 97.7400 | 98.2200 | 51.00 |
| 20/06/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 99.62 | 98.4300 | 99.6200 | 98.4300 | 0.00 |
| 20/06/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.24 | 99.7300 | 99.2400 | 99.7300 | 0.00 |
| 20/06/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 108.45 | 102.0000 | 108.4500 | 102.0000 | 0.00 |
| 20/06/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 109.81 | 103.3400 | 109.8100 | 103.3400 | 0.00 |
| 20/06/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 99.63 | 98.5800 | 99.6300 | 98.5800 | 0.00 |
| 20/06/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 109.31 | 102.9400 | 109.3100 | 102.9400 | 0.00 |
| 20/06/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 97.79 | 100.2800 | 97.7900 | 100.2800 | 0.00 |
| 20/06/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.38 | 97.4800 | 96.3800 | 97.4800 | 0.00 |
| 20/06/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 96.46 | 94.5700 | 96.4600 | 94.5700 | 0.00 |
| 20/06/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 88.40 | 93.3800 | 88.4000 | 93.3800 | 0.00 |
| 20/06/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 90.08 | 95.5600 | 90.0800 | 95.5600 | 0.00 |
| 20/06/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.99 | 99.3400 | 96.9900 | 99.3400 | 0.00 |
| 20/06/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.31 | 97.9600 | 93.3100 | 97.9600 | 0.00 |
| 20/06/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.66 | 100.0600 | 96.6600 | 100.0600 | 0.00 |
| 20/06/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 107.90 | 103.7600 | 107.9000 | 103.7600 | 0.00 |
| 20/06/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 108.28 | 104.1500 | 108.2800 | 104.1500 | 0.00 |
| 20/06/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 98.65 | 99.5300 | 98.6500 | 99.5300 | 0.00 |
| 20/06/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 109.02 | 104.9200 | 109.0200 | 104.9200 | 0.00 |
| 20/06/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 95.26 | 100.3500 | 95.2600 | 100.3500 | 0.00 |
| 20/06/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/06/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 20/06/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 20/06/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 6.7700 | 93.2300 | 0.00 |
| 20/06/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 20/06/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 6.8000 | 93.2000 | 35,000.00 |
| 20/06/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 6.8600 | 93.1400 | 0.00 |
| 20/06/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.91 | 93.0900 | 6.9100 | 93.0900 | 0.00 |
| 20/06/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 6.9200 | 93.0800 | 0.00 |
| 20/06/2018 | R023 On 02-August-18 | | | Bond Future | 8.37 | 100.4207 | 8.3733 | 100.4207 | 41,435.00 |
| 20/06/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 7118 | 7 | 7118 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 7151 | 7 | 7151 | 7 | 0.00 |
| 20/06/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 7084 | 6 | 7084 | 6 | 0.00 |
| 20/06/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R023 On 01-November-18 | | | Bond Future | 8.45 | 98.2883 | 8.4542 | 98.2883 | 0.00 |
| 20/06/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 7155 | 7 | 7155 | 7 | 0.00 |
| 20/06/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 7123 | 7 | 7123 | 7 | 0.00 |
| 20/06/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 7092 | 6 | 7092 | 6 | 0.00 |
| 20/06/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 20/06/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 20/06/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 20/06/2018 | R023 On 07-February-19 | | | Bond Future | 8.55 | 100.1944 | 8.5521 | 100.1944 | 0.00 |
| 20/06/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 6582 | 6 | 6582 | 6 | 0.00 |
| 20/06/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 6637 | 6 | 6637 | 6 | 0.00 |
| 20/06/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 6609 | 6 | 6609 | 6 | 0.00 |
| 20/06/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 20/06/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 20/06/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 20/06/2018 | R035 On 02-August-18 | | | Bond Future | 9.71 | 95.8947 | 9.7140 | 95.8947 | 69,074.00 |
| 20/06/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 736 | 0 | 736 | 0 | 0.00 |
| 20/06/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 761 | 0 | 761 | 0 | 0.00 |
| 20/06/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 786 | 0 | 786 | 0 | 0.00 |
| 20/06/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 2997 | 4 | 2997 | 4 | 0.00 |
| 20/06/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 2942 | 4 | 2942 | 4 | 0.00 |
| 20/06/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 3052 | 4 | 3052 | 4 | 0.00 |
| 20/06/2018 | R035 On 01-November-18 | | | Bond Future | 9.79 | 93.1116 | 9.7896 | 93.1116 | 0.00 |
| 20/06/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 533 | 0 | 533 | 0 | 0.00 |
| 20/06/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 520 | 0 | 520 | 0 | 0.00 |
| 20/06/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 509 | 0 | 509 | 0 | 0.00 |
| 20/06/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 7432 | 8 | 7432 | 8 | 0.00 |
| 20/06/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 7505 | 8 | 7505 | 8 | 0.00 |
| 20/06/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 7360 | 8 | 7360 | 8 | 0.00 |
| 20/06/2018 | R035 On 07-February-19 | | | Bond Future | 9.87 | 94.9172 | 9.8748 | 94.9172 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 20/06/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 20/06/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 20/06/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 8463 | 9 | 8463 | 9 | 0.00 |
| 20/06/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 8398 | 9 | 8398 | 9 | 0.00 |
| 20/06/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 8529 | 9 | 8529 | 9 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | | | Bond Future | 9.04 | 108.7879 | 9.0361 | 108.7879 | 112,291.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 57 | 0 | 57 | 0 | 3,020.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.75 | Call | Bond Future | 506 | 0 | 506 | 0 | 5,000.00 |
| 20/06/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,020.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 3749 | 5 | 3749 | 5 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.75 | Put | Bond Future | 2271 | 3 | 2271 | 3 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 5000 | 6 | 5000 | 6 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 9938 | 11 | 9938 | 11 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 3635 | 5 | 3635 | 5 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 3692 | 5 | 3692 | 5 | 0.00 |
| 20/06/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 3523 | 4 | 3523 | 4 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | | | Bond Future | 9.12 | 110.7311 | 9.1165 | 110.7311 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 640 | 0 | 640 | 0 | 5,000.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 749 | 0 | 749 | 0 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 186 | 0 | 186 | 0 | 5,000.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 766 | 0 | 766 | 0 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 733 | 0 | 733 | 0 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 4354 | 5 | 4354 | 5 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 2092 | 2 | 2092 | 2 | 5,000.00 |
| 20/06/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 7353 | 8 | 7353 | 8 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 4263 | 5 | 4263 | 5 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 4308 | 5 | 4308 | 5 | 0.00 |
| 20/06/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 4634 | 5 | 4634 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R186 On 07-February-19 | | | Bond Future | 9.21 | 107.5733 | 9.2077 | 107.5733 | 0.00 |
| 20/06/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 656 | 0 | 656 | 0 | 0.00 |
| 20/06/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 667 | 0 | 667 | 0 | 0.00 |
| 20/06/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 678 | 0 | 678 | 0 | 0.00 |
| 20/06/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 6571 | 7 | 6571 | 7 | 0.00 |
| 20/06/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 6673 | 7 | 6673 | 7 | 0.00 |
| 20/06/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 6622 | 7 | 6622 | 7 | 0.00 |
| 20/06/2018 | R197 On 02-August-18 | | | Bond Future | 299.14 | 299.7071 | 299.1355 | 299.7071 | 2,388.00 |
| 20/06/2018 | R197 On 01-November-18 | | | Bond Future | 304.54 | 305.1224 | 304.5395 | 305.1224 | 0.00 |
| 20/06/2018 | R197 On 07-February-19 | | | Bond Future | 303.15 | 303.7438 | 303.1501 | 303.7438 | 0.00 |
| 20/06/2018 | R202 On 02-August-18 | | | Bond Future | 236.03 | 236.0206 | 236.0266 | 236.0206 | 22,040.00 |
| 20/06/2018 | R202 On 01-November-18 | | | Bond Future | 240.29 | 240.2853 | 240.2906 | 240.2853 | 0.00 |
| 20/06/2018 | R202 On 07-February-19 | | | Bond Future | 241.09 | 241.0853 | 241.0915 | 241.0853 | 0.00 |
| 20/06/2018 | R204 On 02-August-18 | | | Bond Future | 6.58 | 101.4605 | 6.5766 | 101.4605 | 10,173.00 |
| 20/06/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 20/06/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 20/06/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 20/06/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R207 On 02-August-18 | | | Bond Future | 7.69 | 99.6294 | 7.6941 | 99.6294 | 21,327.00 |
| 20/06/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 20/06/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 20/06/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 20/06/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 20/06/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 20/06/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 20/06/2018 | R207 On 01-November-18 | | | Bond Future | 7.78 | 101.4089 | 7.7830 | 101.4089 | 0.00 |
| 20/06/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 20/06/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 20/06/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 20/06/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 20/06/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 20/06/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 1161 | 1 | 1161 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R207 On 07-February-19 | | | Bond Future | 7.93 | 99.7305 | 7.9264 | 99.7305 | 0.00 |
| 20/06/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 20/06/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 20/06/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 20/06/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 20/06/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 20/06/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 20/06/2018 | R208 On 02-August-18 | | | Bond Future | 7.98 | 99.0994 | 7.9804 | 99.0994 | 30,583.00 |
| 20/06/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 20/06/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 20/06/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 20/06/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 20/06/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 20/06/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 20/06/2018 | R208 On 01-November-18 | | | Bond Future | 8.07 | 97.4699 | 8.0660 | 97.4699 | 0.00 |
| 20/06/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 20/06/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 20/06/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 20/06/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 20/06/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 20/06/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 20/06/2018 | R208 On 07-February-19 | | | Bond Future | 8.18 | 99.3601 | 8.1760 | 99.3601 | 0.00 |
| 20/06/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 20/06/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 20/06/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 20/06/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 2177 | 3 | 2177 | 3 | 0.00 |
| 20/06/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 2212 | 3 | 2212 | 3 | 0.00 |
| 20/06/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 2194 | 3 | 2194 | 3 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | | | Bond Future | 9.69 | 72.3992 | 9.6909 | 72.3992 | 111,092.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 3665 | 3 | 3665 | 3 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 102 | 0 | 102 | 0 | 5,000.00 |
| 20/06/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 698 | 0 | 698 | 0 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 7012 | 6 | 7012 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 435.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 8 | 0 | 8 | 0 | 500.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 4544 | 4 | 4544 | 4 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 6 | 0 | 6 | 0 | 5,000.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 4597 | 4 | 4597 | 4 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 4649 | 4 | 4649 | 4 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 1526 | 2 | 1526 | 2 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 8761 | 10 | 8761 | 10 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 5120 | 6 | 5120 | 6 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 62 | 0 | 62 | 0 | 435.00 |
| 20/06/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 2432 | 3 | 2432 | 3 | 5,000.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 6019 | 7 | 6019 | 7 | 500.00 |
| 20/06/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 8531 | 9 | 8531 | 9 | 0.00 |
| 20/06/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 3560 | 4 | 3560 | 4 | 500.00 |
| 20/06/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 392 | 0 | 392 | 0 | 435.00 |
| 20/06/2018 | R209 On 01-November-18 | | | Bond Future | 9.76 | 70.5446 | 9.7577 | 70.5446 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 70639 | 70 | 70639 | 70 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 468 | 0 | 468 | 0 | 2,000.00 |
| 20/06/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 70639 | 70 | 70639 | 70 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 3245 | 3 | 3245 | 3 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 2098 | 2 | 2098 | 2 | 2,000.00 |
| 20/06/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 70639 | 70 | 70639 | 70 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 3132 | 2 | 3132 | 2 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 5826 | 5 | 5826 | 5 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 5,850.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 1871 | 2 | 1871 | 2 | 2,000.00 |
| 20/06/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 4026 | 5 | 4026 | 5 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/06/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 6408 | 7 | 6408 | 7 | 0.00 |
| 20/06/2018 | R209 On 07-February-19 | | | Bond Future | 9.83 | 71.9126 | 9.8314 | 71.9126 | 0.00 |
| 20/06/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 20/06/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 20/06/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 20/06/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 7079 | 8 | 7079 | 8 | 0.00 |
| 20/06/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 7023 | 8 | 7023 | 8 | 0.00 |
| 20/06/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 6967 | 8 | 6967 | 8 | 0.00 |
| 20/06/2018 | R210 On 02-August-18 | | | Bond Future | 187.49 | 188.2903 | 187.4937 | 188.2903 | 2,179.00 |
| 20/06/2018 | R210 On 01-November-18 | | | Bond Future | 188.38 | 189.1924 | 188.3808 | 189.1924 | 0.00 |
| 20/06/2018 | R210 On 07-February-19 | | | Bond Future | 192.07 | 192.8987 | 192.0717 | 192.8987 | 0.00 |
| 20/06/2018 | R212 On 02-August-18 | | | Bond Future | 153.50 | 153.5498 | 153.4971 | 153.5498 | 4,777.00 |
| 20/06/2018 | R212 On 01-November-18 | | | Bond Future | 156.27 | 156.3242 | 156.2700 | 156.3242 | 0.00 |
| 20/06/2018 | R212 On 07-February-19 | | | Bond Future | 157.18 | 157.2330 | 157.1781 | 157.2330 | 0.00 |
| 20/06/2018 | R213 On 02-August-18 | | | Bond Future | 9.52 | 83.8299 | 9.5185 | 83.8299 | 33,527.00 |
| 20/06/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 20/06/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 20/06/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 20/06/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 3269 | 4 | 3269 | 4 | 0.00 |
| 20/06/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 3323 | 4 | 3323 | 4 | 0.00 |
| 20/06/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 3215 | 4 | 3215 | 4 | 0.00 |
| 20/06/2018 | R213 On 01-November-18 | | | Bond Future | 9.59 | 81.7811 | 9.5936 | 81.7811 | 0.00 |
| 20/06/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 20/06/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 20/06/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 20/06/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 6535 | 7 | 6535 | 7 | 0.00 |
| 20/06/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 6594 | 7 | 6594 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 6475 | 7 | 6475 | 7 | 0.00 |
| 20/06/2018 | R213 On 07-February-19 | | | Bond Future | 9.68 | 83.3671 | 9.6787 | 83.3671 | 0.00 |
| 20/06/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 847 | 0 | 847 | 0 | 0.00 |
| 20/06/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 859 | 0 | 859 | 0 | 0.00 |
| 20/06/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 872 | 0 | 872 | 0 | 0.00 |
| 20/06/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 7204 | 8 | 7204 | 8 | 0.00 |
| 20/06/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 7149 | 8 | 7149 | 8 | 0.00 |
| 20/06/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 7259 | 8 | 7259 | 8 | 0.00 |
| 20/06/2018 | R214 On 02-August-18 | | | Bond Future | 9.83 | 71.8551 | 9.8305 | 71.8551 | 32,501.00 |
| 20/06/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 20/06/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 20/06/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 20/06/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 6467 | 7 | 6467 | 7 | 0.00 |
| 20/06/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 6392 | 7 | 6392 | 7 | 0.00 |
| 20/06/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 6543 | 7 | 6543 | 7 | 0.00 |
| 20/06/2018 | R214 On 01-November-18 | | | Bond Future | 9.90 | 69.8457 | 9.8979 | 69.8457 | 0.00 |
| 20/06/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 20/06/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 20/06/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 20/06/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 6923 | 8 | 6923 | 8 | 0.00 |
| 20/06/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 7057 | 8 | 7057 | 8 | 0.00 |
| 20/06/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 6990 | 8 | 6990 | 8 | 0.00 |
| 20/06/2018 | R214 On 07-February-19 | | | Bond Future | 9.97 | 71.2002 | 9.9734 | 71.2002 | 0.00 |
| 20/06/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 20/06/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 20/06/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 20/06/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 7867 | 8 | 7867 | 8 | 0.00 |
| 20/06/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 7806 | 8 | 7806 | 8 | 0.00 |
| 20/06/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 7746 | 8 | 7746 | 8 | 0.00 |
| 20/06/2018 | R248 On 02-August-18 | | | Bond Future | 9.86 | 91.9456 | 9.8609 | 91.9456 | 103,114.00 |
| 20/06/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 20/06/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 20/06/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 20/06/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 8296 | 9 | 8296 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/06/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 8394 | 10 | 8394 | 10 | 0.00 |
| 20/06/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 8198 | 9 | 8198 | 9 | 0.00 |
| 20/06/2018 | R248 On 01-November-18 | | | Bond Future | 9.93 | 89.1551 | 9.9292 | 89.1551 | 0.00 |
| 20/06/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 20/06/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 521 | 0 | 521 | 0 | 0.00 |
| 20/06/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 506 | 0 | 506 | 0 | 0.00 |
| 20/06/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 8923 | 10 | 8923 | 10 | 0.00 |
| 20/06/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 8839 | 10 | 8839 | 10 | 0.00 |
| 20/06/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 9008 | 10 | 9008 | 10 | 0.00 |
| 20/06/2018 | R248 On 07-February-19 | | | Bond Future | 10.01 | 90.8841 | 10.0058 | 90.8841 | 0.00 |
| 20/06/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 20/06/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 20/06/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 20/06/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 9923 | 11 | 9923 | 11 | 0.00 |
| 20/06/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 10082 | 11 | 10082 | 11 | 0.00 |
| 20/06/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 10002 | 11 | 10002 | 11 | 0.00 |