



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 2025 On 02-August-18 | | | Bond Future | 130.10 | 130.0786 | 130.0952 | 130.0786 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 6565 | 7 | 6565 | 7 | 0.00 |
| 19/07/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 6575 | 7 | 6575 | 7 | 0.00 |
| 19/07/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 6555 | 7 | 6555 | 7 | 0.00 |
| 19/07/2018 | 2025 On 01-November-18 | | | Bond Future | 132.45 | 132.4306 | 132.4476 | 132.4306 | 21.00 |
| 19/07/2018 | 2025 On 07-February-19 | | | Bond Future | 133.62 | 133.6077 | 133.6237 | 133.6077 | 0.00 |
| 19/07/2018 | 2025 On 02-May-19 | | | Bond Future | 135.89 | 135.8741 | 135.8920 | 135.8741 | 0.00 |
| 19/07/2018 | 2029 On 02-August-18 | | | Bond Future | 99.51 | 99.4968 | 99.5095 | 99.4968 | 0.00 |
| 19/07/2018 | 2029 On 01-November-18 | | | Bond Future | 100.26 | 100.2463 | 100.2593 | 100.2463 | 1,370.00 |
| 19/07/2018 | 2029 On 07-February-19 | | | Bond Future | 102.22 | 102.2072 | 102.2195 | 102.2072 | 0.00 |
| 19/07/2018 | 2029 On 02-May-19 | | | Bond Future | 102.88 | 102.8703 | 102.8841 | 102.8703 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | | | Bond Future | 9.12 | 92.6099 | 9.1200 | 92.6099 | 43,401.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 2347 | 3 | 2347 | 3 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 5 | 0 | 5 | 0 | 7,850.00 |
| 19/07/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 236 | 0 | 236 | 0 | 7,850.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 2403 | 3 | 2403 | 3 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 2290 | 3 | 2290 | 3 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 96 | 0 | 96 | 0 | 7,850.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 1646 | 1 | 1646 | 1 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 19/07/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 19/07/2018 | 2030 On 01-November-18 | | | Bond Future | 9.18 | 94.2625 | 9.1826 | 94.2625 | 23,053.00 |
| 19/07/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 19/07/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 19/07/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 19/07/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 4562 | 4 | 4562 | 4 | 0.00 |
| 19/07/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 4616 | 4 | 4616 | 4 | 0.00 |
| 19/07/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 4509 | 4 | 4509 | 4 | 0.00 |
| 19/07/2018 | 2030 On 07-February-19 | | | Bond Future | 9.25 | 92.0798 | 9.2535 | 92.0798 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 19/07/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 19/07/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 19/07/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 19/07/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 5288 | 5 | 5288 | 5 | 0.00 |
| 19/07/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 19/07/2018 | 2030 On 02-May-19 | | | Bond Future | 9.32 | 93.6250 | 9.3177 | 93.6250 | 0.00 |
| 19/07/2018 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 19/07/2018 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 19/07/2018 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 3918 | 4 | 3918 | 4 | 0.00 |
| 19/07/2018 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 3402 | 3 | 3402 | 3 | 0.00 |
| 19/07/2018 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 3374 | 3 | 3374 | 3 | 0.00 |
| 19/07/2018 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 3431 | 3 | 3431 | 3 | 0.00 |
| 19/07/2018 | 2032 On 02-August-18 | | | Bond Future | 9.32 | 95.0744 | 9.3153 | 95.0744 | 30,658.00 |
| 19/07/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 19/07/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 2629 | 3 | 2629 | 3 | 0.00 |
| 19/07/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 2568 | 3 | 2568 | 3 | 0.00 |
| 19/07/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 19/07/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 19/07/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 19/07/2018 | 2032 On 01-November-18 | | | Bond Future | 9.38 | 92.6161 | 9.3821 | 92.6161 | 14,659.00 |
| 19/07/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 19/07/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 19/07/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 19/07/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 19/07/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 5144 | 5 | 5144 | 5 | 0.00 |
| 19/07/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 5085 | 5 | 5085 | 5 | 0.00 |
| 19/07/2018 | 2032 On 07-February-19 | | | Bond Future | 9.46 | 94.4107 | 9.4563 | 94.4107 | 0.00 |
| 19/07/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 19/07/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 19/07/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 19/07/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 5906 | 6 | 5906 | 6 | 0.00 |
| 19/07/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 5958 | 6 | 5958 | 6 | 0.00 |
| 19/07/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 5854 | 6 | 5854 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 2032 On 02-May-19 | | | Bond Future | 9.52 | 91.8397 | 9.5195 | 91.8397 | 0.00 |
| 19/07/2018 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 4353 | 5 | 4353 | 5 | 0.00 |
| 19/07/2018 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 4389 | 5 | 4389 | 5 | 0.00 |
| 19/07/2018 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 4426 | 5 | 4426 | 5 | 0.00 |
| 19/07/2018 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 3673 | 4 | 3673 | 4 | 0.00 |
| 19/07/2018 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 3735 | 4 | 3735 | 4 | 0.00 |
| 19/07/2018 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 3704 | 4 | 3704 | 4 | 0.00 |
| 19/07/2018 | 2033 On 02-August-18 | | | Bond Future | 102.54 | 102.5273 | 102.5403 | 102.5273 | 9,076.00 |
| 19/07/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 7390 | 7 | 7390 | 7 | 0.00 |
| 19/07/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 7400 | 7 | 7400 | 7 | 0.00 |
| 19/07/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 7380 | 7 | 7380 | 7 | 0.00 |
| 19/07/2018 | 2033 On 01-November-18 | | | Bond Future | 103.27 | 103.2600 | 103.2735 | 103.2600 | 5,770.00 |
| 19/07/2018 | 2033 On 07-February-19 | | | Bond Future | 105.29 | 105.2799 | 105.2927 | 105.2799 | 0.00 |
| 19/07/2018 | 2033 On 02-May-19 | | | Bond Future | 105.94 | 105.9225 | 105.9367 | 105.9225 | 0.00 |
| 19/07/2018 | 2037 On 02-August-18 | | | Bond Future | 9.53 | 91.6436 | 9.5349 | 91.6436 | 48,709.00 |
| 19/07/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 3335 | 4 | 3335 | 4 | 0.00 |
| 19/07/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 3404 | 4 | 3404 | 4 | 0.00 |
| 19/07/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 3474 | 4 | 3474 | 4 | 0.00 |
| 19/07/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 19/07/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 19/07/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 19/07/2018 | 2037 On 01-November-18 | | | Bond Future | 9.60 | 93.2790 | 9.5975 | 93.2790 | 27,080.00 |
| 19/07/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 19/07/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 19/07/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 19/07/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 5493 | 5 | 5493 | 5 | 0.00 |
| 19/07/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 5428 | 5 | 5428 | 5 | 0.00 |
| 19/07/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 5559 | 5 | 5559 | 5 | 0.00 |
| 19/07/2018 | 2037 On 07-February-19 | | | Bond Future | 9.67 | 90.8266 | 9.6676 | 90.8266 | 0.00 |
| 19/07/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 19/07/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 1592 | 2 | 1592 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 19/07/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 6474 | 6 | 6474 | 6 | 0.00 |
| 19/07/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6591 | 6 | 6591 | 6 | 0.00 |
| 19/07/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6532 | 6 | 6532 | 6 | 0.00 |
| 19/07/2018 | 2037 On 02-May-19 | | | Bond Future | 9.73 | 92.3509 | 9.7302 | 92.3509 | 0.00 |
| 19/07/2018 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 4828 | 5 | 4828 | 5 | 0.00 |
| 19/07/2018 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 4869 | 5 | 4869 | 5 | 0.00 |
| 19/07/2018 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 19/07/2018 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 4328 | 4 | 4328 | 4 | 0.00 |
| 19/07/2018 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 4292 | 4 | 4292 | 4 | 0.00 |
| 19/07/2018 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 19/07/2018 | 2038 On 02-August-18 | | | Bond Future | 121.56 | 121.5422 | 121.5581 | 121.5422 | 2,841.00 |
| 19/07/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 12972 | 13 | 12972 | 13 | 0.00 |
| 19/07/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 12982 | 13 | 12982 | 13 | 0.00 |
| 19/07/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 12992 | 13 | 12992 | 13 | 0.00 |
| 19/07/2018 | 2038 On 01-November-18 | | | Bond Future | 123.76 | 123.7399 | 123.7561 | 123.7399 | 6,813.00 |
| 19/07/2018 | 2038 On 07-February-19 | | | Bond Future | 124.59 | 124.5703 | 124.5856 | 124.5703 | 0.00 |
| 19/07/2018 | 2038 On 02-May-19 | | | Bond Future | 126.70 | 126.6833 | 126.7004 | 126.6833 | 0.00 |
| 19/07/2018 | 2040 On 02-August-18 | | | Bond Future | 9.61 | 95.0512 | 9.6098 | 95.0512 | 20,832.00 |
| 19/07/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 19/07/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 19/07/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 19/07/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 19/07/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 19/07/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | | | Bond Future | 9.67 | 96.7474 | 9.6722 | 96.7474 | 10,945.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 3,540.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 3335 | 4 | 3335 | 4 | 3,540.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 829 | 1 | 829 | 1 | 2,950.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 87 | 0 | 87 | 0 | 2,950.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 6125 | 6 | 6125 | 6 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 10983 | 11 | 10983 | 11 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 5912 | 6 | 5912 | 6 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 5982 | 6 | 5982 | 6 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 6053 | 6 | 6053 | 6 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 19/07/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 5238 | 5 | 5238 | 5 | 0.00 |
| 19/07/2018 | 2040 On 07-February-19 | | | Bond Future | 9.74 | 94.1115 | 9.7420 | 94.1115 | 0.00 |
| 19/07/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 1583 | 2 | 1583 | 2 | 0.00 |
| 19/07/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 19/07/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 1611 | 2 | 1611 | 2 | 0.00 |
| 19/07/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 7079 | 7 | 7079 | 7 | 0.00 |
| 19/07/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 7143 | 7 | 7143 | 7 | 0.00 |
| 19/07/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 7016 | 7 | 7016 | 7 | 0.00 |
| 19/07/2018 | 2040 On 02-May-19 | | | Bond Future | 9.80 | 95.6910 | 9.8041 | 95.6910 | 0.00 |
| 19/07/2018 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 5362 | 6 | 5362 | 6 | 0.00 |
| 19/07/2018 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 5319 | 6 | 5319 | 6 | 0.00 |
| 19/07/2018 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 5275 | 6 | 5275 | 6 | 0.00 |
| 19/07/2018 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 4610 | 4 | 4610 | 4 | 0.00 |
| 19/07/2018 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 4648 | 4 | 4648 | 4 | 0.00 |
| 19/07/2018 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 4572 | 4 | 4572 | 4 | 0.00 |
| 19/07/2018 | 2044 On 02-August-18 | | | Bond Future | 9.64 | 92.1203 | 9.6445 | 92.1203 | 23,185.00 |
| 19/07/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 3561 | 4 | 3561 | 4 | 0.00 |
| 19/07/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 3711 | 4 | 3711 | 4 | 0.00 |
| 19/07/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 19/07/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 19/07/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 19/07/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 19/07/2018 | 2044 On 01-November-18 | | | Bond Future | 9.70 | 93.7642 | 9.7048 | 93.7642 | 24,488.00 |
| 19/07/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 19/07/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 19/07/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 790 | 1 | 790 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 5982 | 6 | 5982 | 6 | 0.00 |
| 19/07/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 5910 | 6 | 5910 | 6 | 0.00 |
| 19/07/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 6055 | 6 | 6055 | 6 | 0.00 |
| 19/07/2018 | 2044 On 07-February-19 | | | Bond Future | 9.77 | 91.1959 | 9.7722 | 91.1959 | 0.00 |
| 19/07/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 19/07/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 19/07/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 19/07/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 7188 | 7 | 7188 | 7 | 0.00 |
| 19/07/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 7123 | 7 | 7123 | 7 | 0.00 |
| 19/07/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 7059 | 7 | 7059 | 7 | 0.00 |
| 19/07/2018 | 2044 On 02-May-19 | | | Bond Future | 9.83 | 92.7263 | 9.8320 | 92.7263 | 0.00 |
| 19/07/2018 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 5364 | 6 | 5364 | 6 | 0.00 |
| 19/07/2018 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 5452 | 6 | 5452 | 6 | 0.00 |
| 19/07/2018 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 5408 | 6 | 5408 | 6 | 0.00 |
| 19/07/2018 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 4713 | 5 | 4713 | 5 | 0.00 |
| 19/07/2018 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 4753 | 5 | 4753 | 5 | 0.00 |
| 19/07/2018 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 19/07/2018 | 2046 On 02-August-18 | | | Bond Future | 115.39 | 115.3743 | 115.3895 | 115.3743 | 8,628.00 |
| 19/07/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 13381 | 13 | 13381 | 13 | 0.00 |
| 19/07/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 13401 | 13 | 13401 | 13 | 0.00 |
| 19/07/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 13391 | 13 | 13391 | 13 | 0.00 |
| 19/07/2018 | 2046 On 01-November-18 | | | Bond Future | 115.83 | 115.8113 | 115.8268 | 115.8113 | 4,965.00 |
| 19/07/2018 | 2046 On 07-February-19 | | | Bond Future | 118.09 | 118.0766 | 118.0913 | 118.0766 | 0.00 |
| 19/07/2018 | 2046 On 02-May-19 | | | Bond Future | 118.41 | 118.3972 | 118.4136 | 118.3972 | 0.00 |
| 19/07/2018 | 2050 On 02-August-18 | | | Bond Future | 119.92 | 119.9083 | 119.9241 | 119.9083 | 5,204.00 |
| 19/07/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 17616 | 18 | 17616 | 18 | 0.00 |
| 19/07/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 17596 | 18 | 17596 | 18 | 0.00 |
| 19/07/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 17606 | 18 | 17606 | 18 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | 2050 On 01-November-18 | | | Bond Future | 122.09 | 122.0765 | 122.0926 | 122.0765 | 4,697.00 |
| 19/07/2018 | 2050 On 07-February-19 | | | Bond Future | 122.71 | 122.6931 | 122.7082 | 122.6931 | 0.00 |
| 19/07/2018 | 2050 On 02-May-19 | | | Bond Future | 124.79 | 124.7743 | 124.7913 | 124.7743 | 0.00 |
| 19/07/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | AL37 On 02-August-18 | | | Index Future | 585.37 | 586.3130 | 585.3730 | 586.3130 | 0.00 |
| 19/07/2018 | AL37 On 01-November-18 | | | Index Future | 595.82 | 596.7750 | 595.8200 | 596.7750 | 0.00 |
| 19/07/2018 | AL37 On 07-February-19 | | | Index Future | 607.36 | 608.3410 | 607.3620 | 608.3410 | 0.00 |
| 19/07/2018 | AL37 On 02-May-19 | | | Index Future | 617.56 | 618.5540 | 617.5640 | 618.5540 | 0.00 |
| 19/07/2018 | AL7T On 02-August-18 | | | Index Future | 682.07 | 684.0950 | 682.0720 | 684.0950 | 0.00 |
| 19/07/2018 | AL7T On 01-November-18 | | | Index Future | 694.24 | 696.3030 | 694.2440 | 696.3030 | 0.00 |
| 19/07/2018 | AL7T On 07-February-19 | | | Index Future | 707.69 | 709.7970 | 707.6930 | 709.7970 | 0.00 |
| 19/07/2018 | AL7T On 02-May-19 | | | Index Future | 719.58 | 721.7130 | 719.5810 | 721.7130 | 0.00 |
| 19/07/2018 | ALBI On 02-August-18 | | | Index Future | 619.16 | 621.2010 | 619.1570 | 621.2010 | 449.00 |
| 19/07/2018 | ALBI On 01-November-18 | | | Index Future | 630.21 | 632.2860 | 630.2070 | 632.2860 | 456.00 |
| 19/07/2018 | ALBI On 07-February-19 | | | Index Future | 642.42 | 644.5390 | 642.4150 | 644.5390 | 0.00 |
| 19/07/2018 | ALBI On 02-May-19 | | | Index Future | 653.21 | 655.3600 | 653.2060 | 655.3600 | 0.00 |
| 19/07/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/07/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/07/2018 | EL28 On 02-August-18 | | | Bond Future | 127.18 | 127.2727 | 127.1842 | 127.2727 | 0.00 |
| 19/07/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 7756 | 8 | 7756 | 8 | 0.00 |
| 19/07/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 7766 | 8 | 7766 | 8 | 0.00 |
| 19/07/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 7746 | 8 | 7746 | 8 | 0.00 |
| 19/07/2018 | ES33 On 02-August-18 | | | Bond Future | 10.78 | 79.0268 | 10.7818 | 79.0268 | 0.00 |
| 19/07/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 2114 | 2 | 2114 | 2 | 0.00 |
| 19/07/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 19/07/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 2229 | 3 | 2229 | 3 | 0.00 |
| 19/07/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | ES33 On 01-November-18 | | | Bond Future | 10.89 | 76.6487 | 10.8938 | 76.6487 | 9,466.00 |
| 19/07/2018 | ES33 On 07-February-19 | | | Bond Future | 11.02 | 78.1340 | 11.0212 | 78.1340 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | ES33 On 02-May-19 | | | Bond Future | 11.13 | 75.6555 | 11.1283 | 75.6555 | 0.00 |
| 19/07/2018 | ES42 On 02-August-18 | | | Bond Future | 11.00 | 81.7821 | 10.9964 | 81.7821 | 0.00 |
| 19/07/2018 | ES42 On 01-November-18 | | | Bond Future | 11.11 | 78.9815 | 11.1051 | 78.9815 | 7,957.00 |
| 19/07/2018 | ES42 On 07-February-19 | | | Bond Future | 11.22 | 80.5117 | 11.2244 | 80.5117 | 0.00 |
| 19/07/2018 | ES42 On 02-May-19 | | | Bond Future | 11.33 | 77.6028 | 11.3299 | 77.6028 | 0.00 |
| 19/07/2018 | GOVI On 02-August-18 | | | GOVI | 614.79 | 616.9060 | 614.7910 | 616.9060 | 436.00 |
| 19/07/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 90810 | 11 | 90810 | 11 | 0.00 |
| 19/07/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 90710 | 11 | 90710 | 11 | 0.00 |
| 19/07/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 90910 | 11 | 90910 | 11 | 0.00 |
| 19/07/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 01-November-18 | | | GOVI | 625.76 | 627.9150 | 625.7620 | 627.9150 | 41.00 |
| 19/07/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 277280 | 26 | 277280 | 26 | 0.00 |
| 19/07/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 277480 | 26 | 277480 | 26 | 0.00 |
| 19/07/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 277380 | 26 | 277380 | 26 | 0.00 |
| 19/07/2018 | GOVI On 07-February-19 | | | GOVI | 637.89 | 640.0840 | 637.8850 | 640.0840 | 0.00 |
| 19/07/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 286250 | 26 | 286250 | 26 | 0.00 |
| 19/07/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 286350 | 26 | 286350 | 26 | 0.00 |
| 19/07/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 286450 | 26 | 286450 | 26 | 0.00 |
| 19/07/2018 | GOVI On 02-May-19 | | | GOVI | 648.60 | 650.8290 | 648.5990 | 650.8290 | 0.00 |
| 19/07/2018 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 7190 | 3 | 7190 | 3 | 0.00 |
| 19/07/2018 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 7290 | 3 | 7290 | 3 | 0.00 |
| 19/07/2018 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 7390 | 3 | 7390 | 3 | 0.00 |
| 19/07/2018 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | IGOV On 02-August-18 | | | Index Future | 249.43 | 249.5300 | 249.4270 | 249.5300 | 833.00 |
| 19/07/2018 | IGOV On 01-November-18 | | | Index Future | 253.94 | 254.0420 | 253.9370 | 254.0420 | 626.00 |
| 19/07/2018 | IGOV On 07-February-19 | | | Index Future | 258.90 | 259.0110 | 258.9020 | 259.0110 | 0.00 |
| 19/07/2018 | IGOV On 02-May-19 | | | Index Future | 263.30 | 263.4060 | 263.2980 | 263.4060 | 0.00 |
| 19/07/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 101.76 | 101.7600 | 101.7600 | 101.7600 | 0.00 |
| 19/07/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 102.24 | 102.2300 | 102.2400 | 102.2300 | 0.00 |
| 19/07/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5700 | 99.5800 | 99.5700 | 0.00 |
| 19/07/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.02 | 101.9900 | 102.0200 | 101.9900 | 0.00 |
| 19/07/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.96 | 99.9200 | 99.9600 | 99.9200 | 0.00 |
| 19/07/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.52 | 98.5200 | 98.5200 | 98.5200 | 0.00 |
| 19/07/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 19/07/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.32 | 99.3000 | 99.3200 | 99.3000 | 0.00 |
| 19/07/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.76 | 99.7300 | 99.7600 | 99.7300 | 0.00 |
| 19/07/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.96 | 101.9200 | 101.9600 | 101.9200 | 0.00 |
| 19/07/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.96 | 102.9000 | 102.9600 | 102.9000 | 0.00 |
| 19/07/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.06 | 98.9800 | 99.0600 | 98.9800 | 0.00 |
| 19/07/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.70 | 102.6000 | 102.7000 | 102.6000 | 0.00 |
| 19/07/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.78 | 99.6600 | 99.7800 | 99.6600 | 0.00 |
| 19/07/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.66 | 96.5300 | 96.6600 | 96.5300 | 0.00 |
| 19/07/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.91 | 95.7800 | 95.9100 | 95.7800 | 0.00 |
| 19/07/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.13 | 95.0000 | 95.1300 | 95.0000 | 0.00 |
| 19/07/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.34 | 95.2000 | 95.3400 | 95.2000 | 0.00 |
| 19/07/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.56 | 97.4100 | 97.5600 | 97.4100 | 51.00 |
| 19/07/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.71 | 97.5600 | 97.7100 | 97.5600 | 0.00 |
| 19/07/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.94 | 98.7700 | 98.9400 | 98.7700 | 0.00 |
| 19/07/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 102.87 | 102.6900 | 102.8700 | 102.6900 | 0.00 |
| 19/07/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 104.14 | 103.9500 | 104.1400 | 103.9500 | 0.00 |
| 19/07/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 97.57 | 97.3700 | 97.5700 | 97.3700 | 0.00 |
| 19/07/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 103.60 | 103.4000 | 103.6000 | 103.4000 | 0.00 |
| 19/07/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 99.15 | 98.9400 | 99.1500 | 98.9400 | 0.00 |
| 19/07/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 95.93 | 95.7000 | 95.9300 | 95.7000 | 0.00 |
| 19/07/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 92.95 | 92.7000 | 92.9500 | 92.7000 | 0.00 |
| 19/07/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 91.70 | 91.4400 | 91.7000 | 91.4400 | 0.00 |
| 19/07/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 93.84 | 93.5900 | 93.8400 | 93.5900 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 97.60 | 97.3500 | 97.6000 | 97.3500 | 0.00 |
| 19/07/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.15 | 95.9100 | 96.1500 | 95.9100 | 0.00 |
| 19/07/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.20 | 97.9600 | 98.2000 | 97.9600 | 0.00 |
| 19/07/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 103.61 | 103.3700 | 103.6100 | 103.3700 | 0.00 |
| 19/07/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 103.95 | 103.7000 | 103.9500 | 103.7000 | 0.00 |
| 19/07/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 97.51 | 97.2400 | 97.5100 | 97.2400 | 0.00 |
| 19/07/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 104.63 | 104.3700 | 104.6300 | 104.3700 | 0.00 |
| 19/07/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 98.24 | 97.9600 | 98.2400 | 97.9600 | 0.00 |
| 19/07/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 19/07/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 19/07/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 19/07/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 19/07/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 19/07/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 35,000.00 |
| 19/07/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 19/07/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 19/07/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 19/07/2018 | R023 On 02-August-18 | | | Bond Future | 8.14 | 102.0496 | 8.1441 | 102.0496 | 26,307.00 |
| 19/07/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 7965 | 8 | 7965 | 8 | 0.00 |
| 19/07/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 7999 | 8 | 7999 | 8 | 0.00 |
| 19/07/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 7932 | 8 | 7932 | 8 | 0.00 |
| 19/07/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R023 On 01-November-18 | | | Bond Future | 8.21 | 99.9447 | 8.2094 | 99.9447 | 20,174.00 |
| 19/07/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 8001 | 8 | 8001 | 8 | 0.00 |
| 19/07/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 7970 | 8 | 7970 | 8 | 0.00 |
| 19/07/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 7938 | 8 | 7938 | 8 | 0.00 |
| 19/07/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/07/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/07/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/07/2018 | R023 On 07-February-19 | | | Bond Future | 8.29 | 101.8814 | 8.2884 | 101.8814 | 0.00 |
| 19/07/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 7314 | 7 | 7314 | 7 | 0.00 |
| 19/07/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 7373 | 8 | 7373 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 7344 | 8 | 7344 | 8 | 0.00 |
| 19/07/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 19/07/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 19/07/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 19/07/2018 | R023 On 02-May-19 | | | Bond Future | 8.35 | 99.6636 | 8.3498 | 99.6636 | 0.00 |
| 19/07/2018 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1845 | 2 | 1845 | 2 | 0.00 |
| 19/07/2018 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 19/07/2018 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 19/07/2018 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 1507 | 1 | 1507 | 1 | 0.00 |
| 19/07/2018 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 1519 | 1 | 1519 | 1 | 0.00 |
| 19/07/2018 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 1496 | 1 | 1496 | 1 | 0.00 |
| 19/07/2018 | R035 On 02-August-18 | | | Bond Future | 9.47 | 99.3161 | 9.4651 | 99.3161 | 60,918.00 |
| 19/07/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 19/07/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 19/07/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 19/07/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 19/07/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 19/07/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 19/07/2018 | R035 On 01-November-18 | | | Bond Future | 9.53 | 96.5925 | 9.5326 | 96.5925 | 36,299.00 |
| 19/07/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 673 | 1 | 673 | 1 | 0.00 |
| 19/07/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 19/07/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 19/07/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 5575 | 5 | 5575 | 5 | 0.00 |
| 19/07/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 5641 | 5 | 5641 | 5 | 0.00 |
| 19/07/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 5510 | 5 | 5510 | 5 | 0.00 |
| 19/07/2018 | R035 On 07-February-19 | | | Bond Future | 9.61 | 98.4644 | 9.6088 | 98.4644 | 0.00 |
| 19/07/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 1438 | 2 | 1438 | 2 | 0.00 |
| 19/07/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 1489 | 2 | 1489 | 2 | 0.00 |
| 19/07/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 1463 | 2 | 1463 | 2 | 0.00 |
| 19/07/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6607 | 6 | 6607 | 6 | 0.00 |
| 19/07/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 6549 | 6 | 6549 | 6 | 0.00 |
| 19/07/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6665 | 6 | 6665 | 6 | 0.00 |
| 19/07/2018 | R035 On 02-May-19 | | | Bond Future | 9.67 | 95.6189 | 9.6696 | 95.6189 | 0.00 |
| 19/07/2018 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 4816 | 5 | 4816 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 19/07/2018 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 4776 | 5 | 4776 | 5 | 0.00 |
| 19/07/2018 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 4317 | 4 | 4317 | 4 | 0.00 |
| 19/07/2018 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 19/07/2018 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 4281 | 4 | 4281 | 4 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | | | Bond Future | 8.74 | 111.9655 | 8.7351 | 111.9655 | 85,054.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.90 | Call | Bond Future | 1301 | 2 | 1301 | 2 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 15 | 0 | 15 | 0 | 3,020.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,020.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.75 | Call | Bond Future | 707 | 1 | 707 | 1 | 2,500.00 |
| 19/07/2018 | R186 On 02-August-18 | 9.04 | Call | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 8079 | 8 | 8079 | 8 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.75 | Put | Bond Future | 614 | 1 | 614 | 1 | 2,500.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 9.04 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 1745 | 2 | 1745 | 2 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 1640 | 1 | 1640 | 1 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 19/07/2018 | R186 On 02-August-18 | 8.90 | Put | Bond Future | 277 | 0 | 277 | 0 | 2,500.00 |
| 19/07/2018 | R186 On 01-November-18 | | | Bond Future | 8.80 | 113.9634 | 8.8018 | 113.9634 | 23,199.00 |
| 19/07/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 901 | 1 | 901 | 1 | 5,000.00 |
| 19/07/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 19/07/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 19/07/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 19/07/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 208 | 0 | 208 | 0 | 5,000.00 |
| 19/07/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 19/07/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 5,000.00 |
| 19/07/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 2764 | 3 | 2764 | 3 | 0.00 |
| 19/07/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 5484 | 5 | 5484 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 2685 | 2 | 2685 | 2 | 0.00 |
| 19/07/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 19/07/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 19/07/2018 | R186 On 07-February-19 | | | Bond Future | 8.88 | 110.8667 | 8.8774 | 110.8667 | 0.00 |
| 19/07/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 19/07/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 960 | 1 | 960 | 1 | 0.00 |
| 19/07/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 19/07/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 5016 | 5 | 5016 | 5 | 0.00 |
| 19/07/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 4928 | 5 | 4928 | 5 | 0.00 |
| 19/07/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 19/07/2018 | R186 On 02-May-19 | | | Bond Future | 8.94 | 112.7274 | 8.9438 | 112.7274 | 0.00 |
| 19/07/2018 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 19/07/2018 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 3462 | 4 | 3462 | 4 | 0.00 |
| 19/07/2018 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 3428 | 4 | 3428 | 4 | 0.00 |
| 19/07/2018 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 19/07/2018 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 19/07/2018 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 19/07/2018 | R197 On 02-August-18 | | | Bond Future | 296.72 | 297.3746 | 296.7156 | 297.3746 | 1,273.00 |
| 19/07/2018 | R197 On 01-November-18 | | | Bond Future | 302.08 | 302.7515 | 302.0810 | 302.7515 | 2,350.00 |
| 19/07/2018 | R197 On 07-February-19 | | | Bond Future | 300.63 | 301.3172 | 300.6308 | 301.3172 | 0.00 |
| 19/07/2018 | R197 On 02-May-19 | | | Bond Future | 305.73 | 306.4284 | 305.7338 | 306.4284 | 0.00 |
| 19/07/2018 | R202 On 02-August-18 | | | Bond Future | 232.78 | 232.7530 | 232.7826 | 232.7530 | 12,968.00 |
| 19/07/2018 | R202 On 01-November-18 | | | Bond Future | 236.99 | 236.9613 | 236.9920 | 236.9613 | 9,411.00 |
| 19/07/2018 | R202 On 07-February-19 | | | Bond Future | 237.72 | 237.6892 | 237.7181 | 237.6892 | 0.00 |
| 19/07/2018 | R202 On 02-May-19 | | | Bond Future | 241.75 | 241.7214 | 241.7536 | 241.7214 | 0.00 |
| 19/07/2018 | R204 On 02-August-18 | | | Bond Future | 6.64 | 101.4903 | 6.6407 | 101.4903 | 10,270.00 |
| 19/07/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 19/07/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 19/07/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 19/07/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-August-18 | | | Bond Future | 7.44 | 100.2587 | 7.4408 | 100.2587 | 20,062.00 |
| 19/07/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 795 | 1 | 795 | 1 | 0.00 |
| 19/07/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 19/07/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 19/07/2018 | R207 On 01-November-18 | | | Bond Future | 7.48 | 102.0477 | 7.4752 | 102.0477 | 1,678.00 |
| 19/07/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 19/07/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 19/07/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 19/07/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 19/07/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 19/07/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 19/07/2018 | R207 On 07-February-19 | | | Bond Future | 7.53 | 100.3802 | 7.5280 | 100.3802 | 0.00 |
| 19/07/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 19/07/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 19/07/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 19/07/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 19/07/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 19/07/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 19/07/2018 | R207 On 02-May-19 | | | Bond Future | 7.60 | 102.0650 | 7.6042 | 102.0650 | 0.00 |
| 19/07/2018 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 19/07/2018 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 19/07/2018 | R208 On 02-August-18 | | | Bond Future | 7.74 | 100.1559 | 7.7387 | 100.1559 | 14,964.00 |
| 19/07/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 19/07/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 19/07/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 19/07/2018 | R208 On 01-November-18 | | | Bond Future | 7.80 | 98.5436 | 7.7971 | 98.5436 | 14,364.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 19/07/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 19/07/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 19/07/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1488 | 1 | 1488 | 1 | 0.00 |
| 19/07/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1529 | 1 | 1529 | 1 | 0.00 |
| 19/07/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1508 | 1 | 1508 | 1 | 0.00 |
| 19/07/2018 | R208 On 07-February-19 | | | Bond Future | 7.87 | 100.4532 | 7.8714 | 100.4532 | 0.00 |
| 19/07/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 19/07/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 19/07/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 19/07/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1594 | 1 | 1594 | 1 | 0.00 |
| 19/07/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 19/07/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1610 | 2 | 1610 | 2 | 0.00 |
| 19/07/2018 | R208 On 02-May-19 | | | Bond Future | 7.94 | 98.7393 | 7.9373 | 98.7393 | 0.00 |
| 19/07/2018 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 19/07/2018 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 19/07/2018 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 19/07/2018 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 19/07/2018 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 19/07/2018 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | | | Bond Future | 9.44 | 75.3387 | 9.4442 | 75.3387 | 89,848.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 8588 | 9 | 8588 | 9 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 30 | 0 | 30 | 0 | 5,000.00 |
| 19/07/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 1727 | 2 | 1727 | 2 | 435.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 5936 | 6 | 5936 | 6 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 5995 | 6 | 5995 | 6 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 6054 | 6 | 6054 | 6 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 2 | 0 | 2 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 7117 | 7 | 7117 | 7 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 3411 | 3 | 3411 | 3 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 4334 | 4 | 4334 | 4 | 500.00 |
| 19/07/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 6885 | 7 | 6885 | 7 | 0.00 |
| 19/07/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 1835 | 2 | 1835 | 2 | 500.00 |
| 19/07/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 844 | 1 | 844 | 1 | 5,000.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 435.00 |
| 19/07/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 9 | 0 | 9 | 0 | 435.00 |
| 19/07/2018 | R209 On 01-November-18 | | | Bond Future | 9.50 | 73.5353 | 9.5038 | 73.5353 | 89,063.00 |
| 19/07/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 72306 | 73 | 72306 | 73 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 558 | 1 | 558 | 1 | 2,000.00 |
| 19/07/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 72306 | 73 | 72306 | 73 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 2630 | 3 | 2630 | 3 | 2,000.00 |
| 19/07/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 4085 | 4 | 4085 | 4 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 72306 | 73 | 72306 | 73 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 7008 | 7 | 7008 | 7 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 3901 | 4 | 3901 | 4 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 974 | 1 | 974 | 1 | 5,850.00 |
| 19/07/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 1006 | 1 | 1006 | 1 | 2,000.00 |
| 19/07/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/07/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 4831 | 5 | 4831 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R209 On 07-February-19 | | | Bond Future | 9.57 | 74.9602 | 9.5695 | 74.9602 | 0.00 |
| 19/07/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 19/07/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 19/07/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 19/07/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5578 | 5 | 5578 | 5 | 0.00 |
| 19/07/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5529 | 5 | 5529 | 5 | 0.00 |
| 19/07/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5481 | 5 | 5481 | 5 | 0.00 |
| 19/07/2018 | R209 On 02-May-19 | | | Bond Future | 9.62 | 73.0702 | 9.6250 | 73.0702 | 0.00 |
| 19/07/2018 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 19/07/2018 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |
| 19/07/2018 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 4166 | 4 | 4166 | 4 | 0.00 |
| 19/07/2018 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |
| 19/07/2018 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 3709 | 4 | 3709 | 4 | 0.00 |
| 19/07/2018 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 3679 | 4 | 3679 | 4 | 0.00 |
| 19/07/2018 | R210 On 02-August-18 | | | Bond Future | 184.88 | 185.0162 | 184.8842 | 185.0162 | 1,480.00 |
| 19/07/2018 | R210 On 01-November-18 | | | Bond Future | 185.73 | 185.8615 | 185.7272 | 185.8615 | 949.00 |
| 19/07/2018 | R210 On 07-February-19 | | | Bond Future | 189.36 | 189.4969 | 189.3584 | 189.4969 | 0.00 |
| 19/07/2018 | R210 On 02-May-19 | | | Bond Future | 190.02 | 190.1613 | 190.0225 | 190.1613 | 0.00 |
| 19/07/2018 | R212 On 02-August-18 | | | Bond Future | 153.35 | 153.3272 | 153.3454 | 153.3272 | 4,307.00 |
| 19/07/2018 | R212 On 01-November-18 | | | Bond Future | 156.12 | 156.0996 | 156.1183 | 156.0996 | 1,526.00 |
| 19/07/2018 | R212 On 07-February-19 | | | Bond Future | 157.02 | 156.9993 | 157.0168 | 156.9993 | 0.00 |
| 19/07/2018 | R212 On 02-May-19 | | | Bond Future | 159.68 | 159.6625 | 159.6822 | 159.6625 | 0.00 |
| 19/07/2018 | R213 On 02-August-18 | | | Bond Future | 9.22 | 87.0403 | 9.2197 | 87.0403 | 28,004.00 |
| 19/07/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 19/07/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 19/07/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 19/07/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 19/07/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 19/07/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 1315 | 1 | 1315 | 1 | 0.00 |
| 19/07/2018 | R213 On 01-November-18 | | | Bond Future | 9.28 | 85.0475 | 9.2847 | 85.0475 | 18,903.00 |
| 19/07/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 505 | 1 | 505 | 1 | 0.00 |
| 19/07/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 19/07/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 476 | 1 | 476 | 1 | 0.00 |
| 19/07/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 4698 | 4 | 4698 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 4752 | 4 | 4752 | 4 | 0.00 |
| 19/07/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 4645 | 4 | 4645 | 4 | 0.00 |
| 19/07/2018 | R213 On 07-February-19 | | | Bond Future | 9.36 | 86.6956 | 9.3584 | 86.6956 | 0.00 |
| 19/07/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 19/07/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 19/07/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 19/07/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 5479 | 5 | 5479 | 5 | 0.00 |
| 19/07/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 5432 | 5 | 5432 | 5 | 0.00 |
| 19/07/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 5527 | 5 | 5527 | 5 | 0.00 |
| 19/07/2018 | R213 On 02-May-19 | | | Bond Future | 9.42 | 84.6030 | 9.4170 | 84.6030 | 0.00 |
| 19/07/2018 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 3934 | 4 | 3934 | 4 | 0.00 |
| 19/07/2018 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 3900 | 4 | 3900 | 4 | 0.00 |
| 19/07/2018 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 3866 | 4 | 3866 | 4 | 0.00 |
| 19/07/2018 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 3448 | 3 | 3448 | 3 | 0.00 |
| 19/07/2018 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 19/07/2018 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 19/07/2018 | R214 On 02-August-18 | | | Bond Future | 9.60 | 74.7389 | 9.5991 | 74.7389 | 23,670.00 |
| 19/07/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 19/07/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 19/07/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 19/07/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 19/07/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 4743 | 4 | 4743 | 4 | 0.00 |
| 19/07/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 19/07/2018 | R214 On 01-November-18 | | | Bond Future | 9.66 | 72.7798 | 9.6598 | 72.7798 | 18,322.00 |
| 19/07/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 19/07/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 19/07/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 19/07/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 5408 | 5 | 5408 | 5 | 0.00 |
| 19/07/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 5530 | 5 | 5530 | 5 | 0.00 |
| 19/07/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 5469 | 5 | 5469 | 5 | 0.00 |
| 19/07/2018 | R214 On 07-February-19 | | | Bond Future | 9.73 | 74.1902 | 9.7279 | 74.1902 | 0.00 |
| 19/07/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 19/07/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 19/07/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 1197 | 1 | 1197 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/07/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 6271 | 6 | 6271 | 6 | 0.00 |
| 19/07/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 6217 | 6 | 6217 | 6 | 0.00 |
| 19/07/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 6162 | 6 | 6162 | 6 | 0.00 |
| 19/07/2018 | R214 On 02-May-19 | | | Bond Future | 9.78 | 72.1411 | 9.7820 | 72.1411 | 0.00 |
| 19/07/2018 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 4431 | 5 | 4431 | 5 | 0.00 |
| 19/07/2018 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 4360 | 5 | 4360 | 5 | 0.00 |
| 19/07/2018 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 4395 | 5 | 4395 | 5 | 0.00 |
| 19/07/2018 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 19/07/2018 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 3835 | 4 | 3835 | 4 | 0.00 |
| 19/07/2018 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 3898 | 4 | 3898 | 4 | 0.00 |
| 19/07/2018 | R248 On 02-August-18 | | | Bond Future | 9.63 | 95.5399 | 9.6343 | 95.5399 | 76,267.00 |
| 19/07/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 19/07/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 19/07/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 19/07/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 6245 | 6 | 6245 | 6 | 0.00 |
| 19/07/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 19/07/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 6144 | 6 | 6144 | 6 | 0.00 |
| 19/07/2018 | R248 On 01-November-18 | | | Bond Future | 9.70 | 92.8123 | 9.6958 | 92.8123 | 88,308.00 |
| 19/07/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 19/07/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 19/07/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 19/07/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 6949 | 7 | 6949 | 7 | 0.00 |
| 19/07/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 6868 | 7 | 6868 | 7 | 0.00 |
| 19/07/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 7031 | 7 | 7031 | 7 | 0.00 |
| 19/07/2018 | R248 On 07-February-19 | | | Bond Future | 9.76 | 94.6107 | 9.7648 | 94.6107 | 0.00 |
| 19/07/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 1459 | 2 | 1459 | 2 | 0.00 |
| 19/07/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 19/07/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 1432 | 2 | 1432 | 2 | 0.00 |
| 19/07/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 7968 | 8 | 7968 | 8 | 0.00 |
| 19/07/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 8111 | 8 | 8111 | 8 | 0.00 |
| 19/07/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 8039 | 8 | 8039 | 8 | 0.00 |
| 19/07/2018 | R248 On 02-May-19 | | | Bond Future | 9.82 | 91.7640 | 9.8197 | 91.7640 | 0.00 |
| 19/07/2018 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 5564 | 6 | 5564 | 6 | 0.00 |
| 19/07/2018 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 5609 | 6 | 5609 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 19/07/2018 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 5519 | 6 | 5519 | 6 | 0.00 |
| 19/07/2018 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 4830 | 5 | 4830 | 5 | 0.00 |
| 19/07/2018 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 4911 | 5 | 4911 | 5 | 0.00 |
| 19/07/2018 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 4870 | 5 | 4870 | 5 | 0.00 |