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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/06/2018 TO: 18/06/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 2025 On 02-August-18 | | | Bond Future | 132.60 | 132.5978 | 132.5975 | 132.5978 | 864.00 |
| 18/06/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 4062 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 4072 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 4052 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | 2025 On 01-November-18 | | | Bond Future | 134.99 | 134.9934 | 134.9931 | 134.9934 | 0.00 |
| 18/06/2018 | 2025 On 07-February-19 | | | Bond Future | 136.22 | 136.2265 | 136.2242 | 136.2265 | 0.00 |
| 18/06/2018 | 2029 On 02-August-18 | | | Bond Future | 101.03 | 100.9283 | 101.0252 | 100.9283 | 1,370.00 |
| 18/06/2018 | 2029 On 01-November-18 | | | Bond Future | 101.80 | 101.7022 | 101.8010 | 101.7022 | 0.00 |
| 18/06/2018 | 2029 On 07-February-19 | | | Bond Future | 103.80 | 103.6961 | 103.7953 | 103.6961 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | | | Bond Future | 9.51 | 89.9791 | 89.7232 | 89.9791 | 49,911.00 |
| 18/06/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 7 | 0 | 0 | 0 | 7,850.00 |
| 18/06/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 104 | 0 | 0 | 0 | 7,850.00 |
| 18/06/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 1244 | 1 | 1 | 1 | 7,850.00 |
| 18/06/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 1342 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 1410 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 4070 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 1376 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 6742 | 6 | 7 | 6 | 0.00 |
| 18/06/2018 | 2030 On 01-November-18 | | | Bond Future | 9.59 | 91.5862 | 91.3254 | 91.5862 | 0.00 |
| 18/06/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 6826 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 6888 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 6765 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2030 On 07-February-19 | | | Bond Future | 9.68 | 89.3537 | 89.0870 | 89.3537 | 0.00 |
| 18/06/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 620 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 7329 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 7383 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 7436 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2032 On 02-August-18 | | | Bond Future | 9.68 | 92.4589 | 92.1471 | 92.4589 | 34,986.00 |
| 18/06/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 1271 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 1339 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 1373 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 1305 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 01-November-18 | | | Bond Future | 9.76 | 89.9554 | 89.6379 | 89.9554 | 0.00 |
| 18/06/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 7528 | 7 | 8 | 7 | 0.00 |
| 18/06/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 7460 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 7393 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2032 On 07-February-19 | | | Bond Future | 9.85 | 91.7006 | 91.3760 | 91.7006 | 0.00 |
| 18/06/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 713 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 698 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 8057 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 8117 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 7998 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2033 On 02-August-18 | | | Bond Future | 104.62 | 104.6181 | 104.6183 | 104.6181 | 9,561.00 |
| 18/06/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 5312 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 5322 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 5302 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | 2033 On 01-November-18 | | | Bond Future | 105.39 | 105.3872 | 105.3875 | 105.3872 | 0.00 |
| 18/06/2018 | 2033 On 07-February-19 | | | Bond Future | 107.45 | 107.4533 | 107.4520 | 107.4533 | 0.00 |
| 18/06/2018 | 2037 On 02-August-18 | | | Bond Future | 9.83 | 89.1989 | 88.9302 | 89.1989 | 56,155.00 |
| 18/06/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 1038 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2037 On 01-November-18 | | | Bond Future | 9.90 | 90.7921 | 90.5183 | 90.7921 | 0.00 |
| 18/06/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 452 | 1 | 0 | 1 | 0.00 |
| 18/06/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 7549 | 7 | 8 | 7 | 0.00 |
| 18/06/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 7477 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 7622 | 7 | 8 | 7 | 0.00 |
| 18/06/2018 | 2037 On 07-February-19 | | | Bond Future | 9.98 | 88.2936 | 88.0136 | 88.2936 | 0.00 |
| 18/06/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 969 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1007 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 8262 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 8393 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 8327 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2038 On 02-August-18 | | | Bond Future | 124.61 | 124.6060 | 124.6068 | 124.6060 | 9,035.00 |
| 18/06/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 9923 | 10 | 10 | 10 | 0.00 |
| 18/06/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 9933 | 10 | 10 | 10 | 0.00 |
| 18/06/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 9943 | 10 | 10 | 10 | 0.00 |
| 18/06/2018 | 2038 On 01-November-18 | | | Bond Future | 126.86 | 126.8573 | 126.8581 | 126.8573 | 0.00 |
| 18/06/2018 | 2038 On 07-February-19 | | | Bond Future | 127.75 | 127.7542 | 127.7530 | 127.7542 | 0.00 |
| 18/06/2018 | 2040 On 02-August-18 | | | Bond Future | 9.90 | 92.3867 | 92.1831 | 92.3867 | 25,174.00 |
| 18/06/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 2220 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 2169 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 2118 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | | | Bond Future | 9.98 | 94.0368 | 93.8293 | 94.0368 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.20 | Call | Bond Future | 582 | 1 | 1 | 1 | 3,540.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 404 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.80 | Call | Bond Future | 2193 | 2 | 2 | 2 | 3,540.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 430 | 0 | 0 | 0 | 2,950.00 |
| 18/06/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 61 | 0 | 0 | 0 | 2,950.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 8279 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 13483 | 13 | 13 | 13 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 8040 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 8119 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 8199 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2040 On 01-November-18 | 9.80 | Put | Bond Future | 3641 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | 2040 On 01-November-18 | 9.20 | Put | Bond Future | 7272 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | 2040 On 07-February-19 | | | Bond Future | 10.06 | 91.3506 | 91.1382 | 91.3506 | 0.00 |
| 18/06/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 1044 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 9085 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 9157 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 9014 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | 2044 On 02-August-18 | | | Bond Future | 9.94 | 89.4253 | 89.1767 | 89.4253 | 36,006.00 |
| 18/06/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 2057 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 2157 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 2107 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 1138 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 1107 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2044 On 01-November-18 | | | Bond Future | 10.01 | 91.0225 | 90.7692 | 91.0225 | 0.00 |
| 18/06/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 419 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 8245 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 8164 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 8326 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | 2044 On 07-February-19 | | | Bond Future | 10.09 | 88.4032 | 88.1441 | 88.4032 | 0.00 |
| 18/06/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 9221 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 9148 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 9075 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | 2046 On 02-August-18 | | | Bond Future | 117.60 | 117.5962 | 117.5971 | 117.5962 | 11,876.00 |
| 18/06/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2046 On 02-August-18 | 128.77 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 11173 | 11 | 11 | 11 | 0.00 |
| 18/06/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 11193 | 11 | 11 | 11 | 0.00 |
| 18/06/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 11183 | 11 | 11 | 11 | 0.00 |
| 18/06/2018 | 2046 On 01-November-18 | | | Bond Future | 118.07 | 118.0716 | 118.0725 | 118.0716 | 0.00 |
| 18/06/2018 | 2046 On 07-February-19 | | | Bond Future | 120.39 | 120.3864 | 120.3855 | 120.3864 | 0.00 |
| 18/06/2018 | 2050 On 02-August-18 | | | Bond Future | 122.91 | 122.3875 | 122.9146 | 122.3875 | 9,621.00 |
| 18/06/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 14625 | 15 | 15 | 15 | 0.00 |
| 18/06/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 14605 | 15 | 15 | 15 | 0.00 |
| 18/06/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 14615 | 15 | 15 | 15 | 0.00 |
| 18/06/2018 | 2050 On 01-November-18 | | | Bond Future | 125.14 | 124.5984 | 125.1356 | 124.5984 | 0.00 |
| 18/06/2018 | 2050 On 07-February-19 | | | Bond Future | 125.82 | 125.2699 | 125.8153 | 125.2699 | 0.00 |
| 18/06/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | AL37 On 02-August-18 | | | Index Future | 578.61 | 579.5810 | 578.6140 | 579.5810 | 0.00 |
| 18/06/2018 | AL37 On 01-November-18 | | | Index Future | 588.95 | 589.9340 | 588.9500 | 589.9340 | 0.00 |
| 18/06/2018 | AL37 On 07-February-19 | | | Index Future | 600.37 | 601.3820 | 600.3740 | 601.3820 | 0.00 |
| 18/06/2018 | AL7T On 02-August-18 | | | Index Future | 667.06 | 668.7780 | 667.0580 | 668.7780 | 0.00 |
| 18/06/2018 | AL7T On 01-November-18 | | | Index Future | 678.97 | 680.7250 | 678.9740 | 680.7250 | 0.00 |
| 18/06/2018 | AL7T On 07-February-19 | | | Index Future | 692.14 | 693.9340 | 692.1440 | 693.9340 | 0.00 |
| 18/06/2018 | ALBI On 02-August-18 | | | Index Future | 605.07 | 606.6240 | 605.0700 | 606.6240 | 858.00 |
| 18/06/2018 | ALBI On 01-November-18 | | | Index Future | 615.88 | 617.4600 | 615.8780 | 617.4600 | 0.00 |
| 18/06/2018 | ALBI On 07-February-19 | | | Index Future | 627.83 | 629.4420 | 627.8250 | 629.4420 | 0.00 |
| 18/06/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/06/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/06/2018 | EL28 On 02-August-18 | | | Bond Future | 129.67 | 129.6657 | 129.6683 | 129.6657 | 0.00 |
| 18/06/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 5272 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 5282 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 5262 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | ES33 On 02-August-18 | | | Bond Future | 11.11 | 76.9827 | 76.7830 | 76.9827 | 9,466.00 |
| 18/06/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 224 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | ES33 On 01-November-18 | | | Bond Future | 11.23 | 74.5695 | 74.3659 | 74.5695 | 0.00 |
| 18/06/2018 | ES33 On 07-February-19 | | | Bond Future | 11.38 | 76.0162 | 75.8079 | 76.0162 | 0.00 |
| 18/06/2018 | ES42 On 02-August-18 | | | Bond Future | 11.31 | 79.5650 | 79.3385 | 79.5650 | 7,957.00 |
| 18/06/2018 | ES42 On 01-November-18 | | | Bond Future | 11.43 | 76.7262 | 76.4954 | 76.7262 | 0.00 |
| 18/06/2018 | ES42 On 07-February-19 | | | Bond Future | 11.57 | 78.2145 | 77.9784 | 78.2145 | 0.00 |
| 18/06/2018 | GOVI On 02-August-18 | | | GOVI | 599.85 | 601.5080 | 599.8450 | 601.5080 | 475.00 |
| 18/06/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 58550 | 4 | 6 | 4 | 0.00 |
| 18/06/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 58650 | 4 | 6 | 4 | 0.00 |
| 18/06/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 58750 | 4 | 6 | 4 | 0.00 |
| 18/06/2018 | GOVI On 01-November-18 | | | GOVI | 610.56 | 612.2530 | 610.5600 | 612.2530 | 0.00 |
| 18/06/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 429300 | 41 | 43 | 41 | 0.00 |
| 18/06/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 429500 | 41 | 43 | 41 | 0.00 |
| 18/06/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 429400 | 41 | 43 | 41 | 0.00 |
| 18/06/2018 | GOVI On 07-February-19 | | | GOVI | 622.40 | 624.1340 | 622.4030 | 624.1340 | 0.00 |
| 18/06/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 441070 | 42 | 44 | 42 | 0.00 |
| 18/06/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 441170 | 42 | 44 | 42 | 0.00 |
| 18/06/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 441270 | 42 | 44 | 42 | 0.00 |
| 18/06/2018 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | IGOV On 02-August-18 | | | Index Future | 254.09 | 253.9600 | 254.0910 | 253.9600 | 852.00 |
| 18/06/2018 | IGOV On 01-November-18 | | | Index Future | 258.68 | 258.5480 | 258.6820 | 258.5480 | 241.00 |
| 18/06/2018 | IGOV On 07-February-19 | | | Index Future | 263.75 | 263.6170 | 263.7510 | 263.6170 | 0.00 |
| 18/06/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.91 | 99.9100 | 99.9100 | 99.9100 | 0.00 |
| 18/06/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.05 | 100.0500 | 100.0500 | 100.0500 | 0.00 |
| 18/06/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.52 | 100.5200 | 100.5200 | 100.5200 | 0.00 |
| 18/06/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.59 | 99.5700 | 99.5900 | 99.5700 | 0.00 |
| 18/06/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 100.33 | 100.3000 | 100.3300 | 100.3000 | 0.00 |
| 18/06/2018 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.97 | 99.9300 | 99.9700 | 99.9300 | 0.00 |
| 18/06/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.52 | 98.5200 | 98.5200 | 98.5200 | 0.00 |
| 18/06/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.90 | 98.9000 | 98.9000 | 98.9000 | 0.00 |
| 18/06/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.32 | 99.3100 | 99.3200 | 99.3100 | 0.00 |
| 18/06/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.78 | 99.7600 | 99.7800 | 99.7600 | 0.00 |
| 18/06/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 100.25 | 100.2200 | 100.2500 | 100.2200 | 0.00 |
| 18/06/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 101.28 | 101.2300 | 101.2800 | 101.2300 | 0.00 |
| 18/06/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 99.12 | 99.0500 | 99.1200 | 99.0500 | 0.00 |
| 18/06/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.09 | 101.0100 | 101.0900 | 101.0100 | 0.00 |
| 18/06/2018 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.92 | 99.8300 | 99.9200 | 99.8300 | 0.00 |
| 18/06/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.83 | 96.7400 | 96.8300 | 96.7400 | 0.00 |
| 18/06/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.13 | 96.0300 | 96.1300 | 96.0300 | 0.00 |
| 18/06/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.40 | 95.2800 | 95.4000 | 95.2800 | 0.00 |
| 18/06/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.68 | 95.5400 | 95.6800 | 95.5400 | 0.00 |
| 18/06/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.96 | 97.8000 | 97.9600 | 97.8000 | 51.00 |
| 18/06/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 98.17 | 97.9900 | 98.1700 | 97.9900 | 0.00 |
| 18/06/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.47 | 99.2700 | 99.4700 | 99.2700 | 0.00 |
| 18/06/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 101.75 | 101.5300 | 101.7500 | 101.5300 | 0.00 |
| 18/06/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 103.08 | 102.8400 | 103.0800 | 102.8400 | 0.00 |
| 18/06/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 98.31 | 98.0500 | 98.3100 | 98.0500 | 0.00 |
| 18/06/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 102.68 | 102.4000 | 102.6800 | 102.4000 | 0.00 |
| 18/06/2018 | IS05 On 19-September-23 | | | Interest Rate Swap | 100.00 | 99.6800 | 100.0000 | 99.6800 | 0.00 |
| 18/06/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 97.16 | 96.7600 | 97.1600 | 96.7600 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 94.23 | 93.8200 | 94.2300 | 93.8200 | 0.00 |
| 18/06/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 93.03 | 92.6000 | 93.0300 | 92.6000 | 0.00 |
| 18/06/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 95.22 | 94.7800 | 95.2200 | 94.7800 | 0.00 |
| 18/06/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 99.01 | 98.5500 | 99.0100 | 98.5500 | 0.00 |
| 18/06/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 97.62 | 97.1500 | 97.6200 | 97.1500 | 0.00 |
| 18/06/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 99.72 | 99.2400 | 99.7200 | 99.2400 | 0.00 |
| 18/06/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 103.42 | 102.9500 | 103.4200 | 102.9500 | 0.00 |
| 18/06/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 103.80 | 103.3400 | 103.8000 | 103.3400 | 0.00 |
| 18/06/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 99.15 | 98.6800 | 99.1500 | 98.6800 | 0.00 |
| 18/06/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 104.55 | 104.0900 | 104.5500 | 104.0900 | 0.00 |
| 18/06/2018 | IS10 On 19-September-28 | | | Interest Rate Swap | 99.96 | 99.4700 | 99.9600 | 99.4700 | 0.00 |
| 18/06/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 18/06/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 18/06/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 18/06/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 93.1100 | 93.1100 | 0.00 |
| 18/06/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 93.2300 | 93.2300 | 0.00 |
| 18/06/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 18/06/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 35,000.00 |
| 18/06/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 18/06/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.91 | 93.0900 | 93.0900 | 93.0900 | 0.00 |
| 18/06/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 93.0800 | 93.0800 | 0.00 |
| 18/06/2018 | R023 On 02-August-18 | | | Bond Future | 8.46 | 100.8879 | 100.7009 | 100.8879 | 41,435.00 |
| 18/06/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 6784 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 6817 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 6750 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 01-November-18 | | | Bond Future | 8.55 | 98.7639 | 98.5734 | 98.7639 | 0.00 |
| 18/06/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 6827 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 6796 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 6765 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 07-February-19 | | | Bond Future | 8.66 | 100.6802 | 100.4850 | 100.6802 | 0.00 |
| 18/06/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 6243 | 6 | 6 | 6 | 0.00 |
| 18/06/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 6298 | 6 | 6 | 6 | 0.00 |
| 18/06/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 6270 | 6 | 6 | 6 | 0.00 |
| 18/06/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 187 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R035 On 02-August-18 | | | Bond Future | 9.77 | 96.8559 | 96.5876 | 96.8559 | 68,978.00 |
| 18/06/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 429 | 1 | 0 | 1 | 0.00 |
| 18/06/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 448 | 1 | 0 | 1 | 0.00 |
| 18/06/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 18/06/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 3101 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 3041 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R035 On 01-November-18 | | | Bond Future | 9.85 | 94.0900 | 93.8167 | 94.0900 | 0.00 |
| 18/06/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 7713 | 7 | 8 | 7 | 0.00 |
| 18/06/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 7786 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 7640 | 7 | 8 | 7 | 0.00 |
| 18/06/2018 | R035 On 07-February-19 | | | Bond Future | 9.93 | 95.9155 | 95.6360 | 95.9155 | 0.00 |
| 18/06/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 8489 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 8420 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 8558 | 8 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R186 On 02-August-18 | | | Bond Future | 9.10 | 109.7080 | 109.4016 | 109.7080 | 116,944.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 19 | 0 | 0 | 0 | 3,020.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.75 | Call | Bond Future | 337 | 0 | 0 | 0 | 5,000.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 3,020.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 4066 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.75 | Put | Bond Future | 2497 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 5357 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 10333 | 10 | 10 | 10 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 4007 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 3832 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | | | Bond Future | 9.18 | 111.6677 | 111.3556 | 111.6677 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 435 | 1 | 0 | 1 | 5,000.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 95 | 0 | 0 | 0 | 5,000.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 541 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 4536 | 4 | 5 | 4 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 2145 | 2 | 2 | 2 | 5,000.00 |
| 18/06/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 7663 | 7 | 8 | 7 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 4440 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 4488 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | R186 On 07-February-19 | | | Bond Future | 9.28 | 108.5291 | 108.2098 | 108.5291 | 0.00 |
| 18/06/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 447 | 1 | 0 | 1 | 0.00 |
| 18/06/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 6749 | 6 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 6856 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 6803 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R197 On 02-August-18 | | | Bond Future | 299.99 | 299.9956 | 299.9938 | 299.9956 | 2,388.00 |
| 18/06/2018 | R197 On 01-November-18 | | | Bond Future | 305.41 | 305.4157 | 305.4140 | 305.4157 | 0.00 |
| 18/06/2018 | R197 On 07-February-19 | | | Bond Future | 304.04 | 304.0468 | 304.0405 | 304.0468 | 0.00 |
| 18/06/2018 | R202 On 02-August-18 | | | Bond Future | 238.31 | 238.3076 | 238.3081 | 238.3076 | 21,940.00 |
| 18/06/2018 | R202 On 01-November-18 | | | Bond Future | 242.61 | 242.6131 | 242.6137 | 242.6131 | 0.00 |
| 18/06/2018 | R202 On 07-February-19 | | | Bond Future | 243.46 | 243.4624 | 243.4593 | 243.4624 | 0.00 |
| 18/06/2018 | R204 On 02-August-18 | | | Bond Future | 6.71 | 101.4794 | 101.4641 | 101.4794 | 10,173.00 |
| 18/06/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 02-August-18 | | | Bond Future | 7.79 | 99.8083 | 99.7294 | 99.8083 | 21,529.00 |
| 18/06/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 1230 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 1243 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 01-November-18 | | | Bond Future | 7.89 | 101.5911 | 101.5105 | 101.5911 | 0.00 |
| 18/06/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 07-February-19 | | | Bond Future | 8.07 | 99.9172 | 99.8340 | 99.9172 | 0.00 |
| 18/06/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 1364 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 1373 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R208 On 02-August-18 | | | Bond Future | 8.07 | 99.3979 | 99.2663 | 99.3979 | 30,583.00 |
| 18/06/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 2199 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 2176 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 2223 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 01-November-18 | | | Bond Future | 8.17 | 97.7738 | 97.6397 | 97.7738 | 0.00 |
| 18/06/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 2247 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 2289 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 2268 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 07-February-19 | | | Bond Future | 8.29 | 99.6708 | 99.5330 | 99.6708 | 0.00 |
| 18/06/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 2338 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 2375 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | | | Bond Future | 9.75 | 73.1757 | 72.9496 | 73.1757 | 98,102.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 3207 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 33 | 0 | 0 | 0 | 5,000.00 |
| 18/06/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 432 | 1 | 0 | 1 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 6578 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 958 | 1 | 1 | 1 | 435.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 4088 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 1 | 0 | 0 | 0 | 500.00 |
| 18/06/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 1 | 0 | 0 | 0 | 5,000.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 4194 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 1575 | 1 | 2 | 1 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 9170 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 5466 | 5 | 5 | 5 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 43 | 0 | 0 | 0 | 435.00 |
| 18/06/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 2581 | 2 | 3 | 2 | 5,000.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 6394 | 6 | 6 | 6 | 500.00 |
| 18/06/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 8939 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 3815 | 4 | 4 | 4 | 500.00 |
| 18/06/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 349 | 0 | 0 | 0 | 435.00 |
| 18/06/2018 | R209 On 01-November-18 | | | Bond Future | 9.82 | 71.3351 | 71.1048 | 71.3351 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 70217 | 70 | 70 | 70 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 8.89 | Call | Bond Future | 322 | 0 | 0 | 0 | 2,000.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 2855 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.64 | Call | Bond Future | 1768 | 2 | 2 | 2 | 2,000.00 |
| 18/06/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 2966 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 70217 | 70 | 70 | 70 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.98 | Call | Bond Future | 2892 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 70217 | 70 | 70 | 70 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 2746 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 5420 | 6 | 5 | 6 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1927 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R209 On 01-November-18 | 9.64 | Put | Bond Future | 2956 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 1851 | 2 | 2 | 2 | 5,850.00 |
| 18/06/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 4211 | 4 | 4 | 4 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 9.98 | Put | Bond Future | 1901 | 2 | 2 | 2 | 2,000.00 |
| 18/06/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R209 On 01-November-18 | 8.89 | Put | Bond Future | 6684 | 6 | 7 | 6 | 0.00 |
| 18/06/2018 | R209 On 07-February-19 | | | Bond Future | 9.90 | 72.7190 | 72.4835 | 72.7190 | 0.00 |
| 18/06/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 842 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 824 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 7211 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 7157 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 7103 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R210 On 02-August-18 | | | Bond Future | 188.61 | 188.6106 | 188.6106 | 188.6106 | 2,179.00 |
| 18/06/2018 | R210 On 01-November-18 | | | Bond Future | 189.52 | 189.5182 | 189.5182 | 189.5182 | 0.00 |
| 18/06/2018 | R210 On 07-February-19 | | | Bond Future | 193.23 | 193.2335 | 193.2308 | 193.2335 | 0.00 |
| 18/06/2018 | R212 On 02-August-18 | | | Bond Future | 153.92 | 153.9201 | 153.9191 | 153.9201 | 4,777.00 |
| 18/06/2018 | R212 On 01-November-18 | | | Bond Future | 156.70 | 156.7010 | 156.7000 | 156.7010 | 0.00 |
| 18/06/2018 | R212 On 07-February-19 | | | Bond Future | 157.62 | 157.6193 | 157.6159 | 157.6193 | 0.00 |
| 18/06/2018 | R213 On 02-August-18 | | | Bond Future | 9.58 | 84.6792 | 84.3961 | 84.6792 | 33,527.00 |
| 18/06/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 3542 | 3 | 4 | 3 | 0.00 |
| 18/06/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 3600 | 3 | 4 | 3 | 0.00 |
| 18/06/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 3485 | 3 | 3 | 3 | 0.00 |
| 18/06/2018 | R213 On 01-November-18 | | | Bond Future | 9.66 | 82.6456 | 82.3574 | 82.6456 | 0.00 |
| 18/06/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 246 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 6815 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 6876 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 6755 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R213 On 07-February-19 | | | Bond Future | 9.75 | 84.2492 | 83.9544 | 84.2492 | 0.00 |
| 18/06/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 550 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 560 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 570 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 7324 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 7266 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 7381 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R214 On 02-August-18 | | | Bond Future | 9.90 | 72.5934 | 72.3586 | 72.5934 | 32,435.00 |
| 18/06/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 6892 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 6815 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 6969 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R214 On 01-November-18 | | | Bond Future | 9.97 | 70.5972 | 70.3581 | 70.5972 | 0.00 |
| 18/06/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 7233 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 7372 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 7302 | 7 | 7 | 7 | 0.00 |
| 18/06/2018 | R214 On 07-February-19 | | | Bond Future | 10.05 | 71.9670 | 71.7225 | 71.9670 | 0.00 |
| 18/06/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 7949 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 7888 | 8 | 8 | 8 | 0.00 |
| 18/06/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 7828 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2018 | R248 On 02-August-18 | | | Bond Future | 9.93 | 92.8425 | 92.5436 | 92.8425 | 103,424.00 |
| 18/06/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 8888 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 8988 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 8787 | 8 | 9 | 8 | 0.00 |
| 18/06/2018 | R248 On 01-November-18 | | | Bond Future | 10.01 | 90.0683 | 89.7637 | 90.0683 | 0.00 |
| 18/06/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 18/06/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 9371 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 9281 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 9460 | 9 | 9 | 9 | 0.00 |
| 18/06/2018 | R248 On 07-February-19 | | | Bond Future | 10.08 | 91.8158 | 91.5043 | 91.8158 | 0.00 |
| 18/06/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 910 | 1 | 1 | 1 | 0.00 |
| 18/06/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 10127 | 10 | 10 | 10 | 0.00 |
| 18/06/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 10287 | 10 | 10 | 10 | 0.00 |
| 18/06/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 10207 | 10 | 10 | 10 | 0.00 |