



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 April 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 2025 On 03-May-18 | | | Bond Future | 134.28 | 134.6260 | 134.2836 | 134.6260 | 941.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 23/04/2018 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 23/04/2018 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 23/04/2018 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2025 On 02-August-18 | | | Bond Future | 135.36 | 135.7071 | 135.3580 | 135.7071 | 685.00 |
| 23/04/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 23/04/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 23/04/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 1292 | 1 | 1292 | 1 | 0.00 |
| 23/04/2018 | 2025 On 01-November-18 | | | Bond Future | 137.84 | 138.1980 | 137.8426 | 138.1980 | 0.00 |
| 23/04/2018 | 2025 On 07-February-19 | | | Bond Future | 139.21 | 139.5729 | 139.2069 | 139.5729 | 0.00 |
| 23/04/2018 | 2029 On 03-May-18 | | | Bond Future | 100.60 | 101.0910 | 100.5965 | 101.0910 | 0.00 |
| 23/04/2018 | 2029 On 02-August-18 | | | Bond Future | 102.43 | 102.9386 | 102.4349 | 102.9386 | 1,370.00 |
| 23/04/2018 | 2029 On 01-November-18 | | | Bond Future | 103.27 | 103.7785 | 103.2654 | 103.7785 | 0.00 |
| 23/04/2018 | 2029 On 07-February-19 | | | Bond Future | 105.35 | 105.8726 | 105.3465 | 105.8726 | 0.00 |
| 23/04/2018 | 2030 On 03-May-18 | | | Bond Future | 8.55 | 99.0220 | 8.5463 | 99.0220 | 80,013.00 |
| 23/04/2018 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 6415 | 7 | 6415 | 7 | 0.00 |
| 23/04/2018 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 6544 | 7 | 6544 | 7 | 0.00 |
| 23/04/2018 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 6480 | 7 | 6480 | 7 | 0.00 |
| 23/04/2018 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | | | Bond Future | 8.59 | 96.7952 | 8.5920 | 96.7952 | 17,557.00 |
| 23/04/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 6164 | 7 | 6164 | 7 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 7,850.00 |
| 23/04/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 3244 | 4 | 3244 | 4 | 7,850.00 |
| 23/04/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 6221 | 7 | 6221 | 7 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 6393 | 7 | 6393 | 7 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 6107 | 7 | 6107 | 7 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 310 | 0 | 310 | 0 | 7,850.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 23/04/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 23/04/2018 | 2030 On 01-November-18 | | | Bond Future | 8.63 | 98.5526 | 8.6317 | 98.5526 | 0.00 |
| 23/04/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 23/04/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 2592 | 3 | 2592 | 3 | 0.00 |
| 23/04/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 23/04/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 2844 | 2 | 2844 | 2 | 0.00 |
| 23/04/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 2877 | 2 | 2877 | 2 | 0.00 |
| 23/04/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 2811 | 2 | 2811 | 2 | 0.00 |
| 23/04/2018 | 2030 On 07-February-19 | | | Bond Future | 8.67 | 96.4956 | 8.6748 | 96.4956 | 0.00 |
| 23/04/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 3311 | 4 | 3311 | 4 | 0.00 |
| 23/04/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 3345 | 4 | 3345 | 4 | 0.00 |
| 23/04/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 3380 | 4 | 3380 | 4 | 0.00 |
| 23/04/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 3616 | 3 | 3616 | 3 | 0.00 |
| 23/04/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 3649 | 3 | 3649 | 3 | 0.00 |
| 23/04/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 3683 | 3 | 3683 | 3 | 0.00 |
| 23/04/2018 | 2032 On 03-May-18 | | | Bond Future | 8.72 | 98.0675 | 8.7210 | 98.0675 | 59,811.00 |
| 23/04/2018 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 7190 | 8 | 7190 | 8 | 0.00 |
| 23/04/2018 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 7260 | 8 | 7260 | 8 | 0.00 |
| 23/04/2018 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 7329 | 8 | 7329 | 8 | 0.00 |
| 23/04/2018 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2032 On 02-August-18 | | | Bond Future | 8.77 | 99.8291 | 8.7652 | 99.8291 | 9,020.00 |
| 23/04/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 7019 | 8 | 7019 | 8 | 0.00 |
| 23/04/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 6959 | 8 | 6959 | 8 | 0.00 |
| 23/04/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 6899 | 8 | 6899 | 8 | 0.00 |
| 23/04/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 23/04/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 23/04/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 23/04/2018 | 2032 On 01-November-18 | | | Bond Future | 8.81 | 97.4863 | 8.8095 | 97.4863 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 23/04/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 23/04/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 23/04/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 23/04/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 23/04/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 3157 | 3 | 3157 | 3 | 0.00 |
| 23/04/2018 | 2032 On 07-February-19 | | | Bond Future | 8.86 | 99.4176 | 8.8573 | 99.4176 | 0.00 |
| 23/04/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 23/04/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 23/04/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 3693 | 4 | 3693 | 4 | 0.00 |
| 23/04/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 23/04/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 4120 | 4 | 4120 | 4 | 0.00 |
| 23/04/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 23/04/2018 | 2033 On 03-May-18 | | | Bond Future | 106.27 | 106.2742 | 106.2706 | 106.2742 | 6,055.00 |
| 23/04/2018 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 1419 | 1 | 1419 | 1 | 0.00 |
| 23/04/2018 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 23/04/2018 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 23/04/2018 | 2033 On 02-August-18 | | | Bond Future | 108.21 | 108.2166 | 108.2126 | 108.2166 | 1,515.00 |
| 23/04/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 1717 | 2 | 1717 | 2 | 0.00 |
| 23/04/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 23/04/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 23/04/2018 | 2033 On 01-November-18 | | | Bond Future | 109.08 | 109.0818 | 109.0778 | 109.0818 | 0.00 |
| 23/04/2018 | 2033 On 07-February-19 | | | Bond Future | 111.28 | 111.2828 | 111.2760 | 111.2828 | 0.00 |
| 23/04/2018 | 2037 On 03-May-18 | | | Bond Future | 8.96 | 99.1549 | 8.9616 | 99.1549 | 40,172.00 |
| 23/04/2018 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 8210 | 9 | 8210 | 9 | 0.00 |
| 23/04/2018 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 8362 | 9 | 8362 | 9 | 0.00 |
| 23/04/2018 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 8286 | 9 | 8286 | 9 | 0.00 |
| 23/04/2018 | 2037 On 03-May-18 | 9.98 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2037 On 02-August-18 | | | Bond Future | 9.01 | 96.6802 | 9.0102 | 96.6802 | 16,018.00 |
| 23/04/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 8039 | 9 | 8039 | 9 | 0.00 |
| 23/04/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 8105 | 9 | 8105 | 9 | 0.00 |
| 23/04/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 8170 | 9 | 8170 | 9 | 0.00 |
| 23/04/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 23/04/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 23/04/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 23/04/2018 | 2037 On 01-November-18 | | | Bond Future | 9.05 | 98.4355 | 9.0535 | 98.4355 | 0.00 |
| 23/04/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 3365 | 4 | 3365 | 4 | 0.00 |
| 23/04/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 3454 | 4 | 3454 | 4 | 0.00 |
| 23/04/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 3409 | 4 | 3409 | 4 | 0.00 |
| 23/04/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 3696 | 3 | 3696 | 3 | 0.00 |
| 23/04/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 3655 | 3 | 3655 | 3 | 0.00 |
| 23/04/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 3737 | 3 | 3737 | 3 | 0.00 |
| 23/04/2018 | 2037 On 07-February-19 | | | Bond Future | 9.10 | 96.1254 | 9.1007 | 96.1254 | 0.00 |
| 23/04/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 4253 | 5 | 4253 | 5 | 0.00 |
| 23/04/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 4297 | 5 | 4297 | 5 | 0.00 |
| 23/04/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 4341 | 5 | 4341 | 5 | 0.00 |
| 23/04/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 4600 | 4 | 4600 | 4 | 0.00 |
| 23/04/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 4681 | 4 | 4681 | 4 | 0.00 |
| 23/04/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 4640 | 4 | 4640 | 4 | 0.00 |
| 23/04/2018 | 2038 On 03-May-18 | | | Bond Future | 128.73 | 128.8348 | 128.7300 | 128.8348 | 5,837.00 |
| 23/04/2018 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 3560 | 3 | 3560 | 3 | 0.00 |
| 23/04/2018 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 3540 | 3 | 3540 | 3 | 0.00 |
| 23/04/2018 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 3550 | 3 | 3550 | 3 | 0.00 |
| 23/04/2018 | 2038 On 02-August-18 | | | Bond Future | 129.53 | 129.6375 | 129.5305 | 129.6375 | 8,180.00 |
| 23/04/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2038 On 02-August-18 | 134.53 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 5000 | 5 | 5000 | 5 | 0.00 |
| 23/04/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 5010 | 5 | 5010 | 5 | 0.00 |
| 23/04/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 23/04/2018 | 2038 On 01-November-18 | | | Bond Future | 131.91 | 132.0170 | 131.9081 | 132.0170 | 0.00 |
| 23/04/2018 | 2038 On 07-February-19 | | | Bond Future | 132.98 | 133.0907 | 132.9762 | 133.0907 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | | | Bond Future | 9.03 | 103.2778 | 9.0266 | 103.2778 | 37,215.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 9121 | 10 | 9121 | 10 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 8.50 | Call | Bond Future | 2 | 0 | 2 | 0 | 1,011.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 9040 | 10 | 9040 | 10 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 9.00 | Call | Bond Future | 673 | 1 | 673 | 1 | 1,239.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.00 | Call | Bond Future | 8552 | 10 | 8552 | 10 | 1,500.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 9202 | 10 | 9202 | 10 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 9.00 | Put | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 8.50 | Put | Bond Future | 5173 | 4 | 5173 | 4 | 0.00 |
| 23/04/2018 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2040 On 02-August-18 | | | Bond Future | 9.08 | 100.6267 | 9.0750 | 100.6267 | 16,420.00 |
| 23/04/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 8937 | 10 | 8937 | 10 | 0.00 |
| 23/04/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 8867 | 10 | 8867 | 10 | 0.00 |
| 23/04/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 8798 | 10 | 8798 | 10 | 0.00 |
| 23/04/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 23/04/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 23/04/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 23/04/2018 | 2040 On 01-November-18 | | | Bond Future | 9.12 | 102.4537 | 9.1183 | 102.4537 | 0.00 |
| 23/04/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 23/04/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 23/04/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 3666 | 4 | 3666 | 4 | 0.00 |
| 23/04/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 23/04/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 23/04/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 23/04/2018 | 2040 On 07-February-19 | | | Bond Future | 9.17 | 99.9727 | 9.1653 | 99.9727 | 0.00 |
| 23/04/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 4734 | 5 | 4734 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 4829 | 6 | 4829 | 6 | 0.00 |
| 23/04/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 23/04/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 5197 | 5 | 5197 | 5 | 0.00 |
| 23/04/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 23/04/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 23/04/2018 | 2044 On 03-May-18 | | | Bond Future | 9.07 | 100.3562 | 9.0714 | 100.3562 | 12,177.00 |
| 23/04/2018 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 9210 | 10 | 9210 | 10 | 0.00 |
| 23/04/2018 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 9128 | 10 | 9128 | 10 | 0.00 |
| 23/04/2018 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 9047 | 10 | 9047 | 10 | 0.00 |
| 23/04/2018 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2044 On 02-August-18 | | | Bond Future | 9.12 | 97.7779 | 9.1185 | 97.7779 | 16,752.00 |
| 23/04/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 8792 | 10 | 8792 | 10 | 0.00 |
| 23/04/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 8932 | 10 | 8932 | 10 | 0.00 |
| 23/04/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 8862 | 10 | 8862 | 10 | 0.00 |
| 23/04/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 533 | 0 | 533 | 0 | 0.00 |
| 23/04/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 521 | 0 | 521 | 0 | 0.00 |
| 23/04/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 545 | 0 | 545 | 0 | 0.00 |
| 23/04/2018 | 2044 On 01-November-18 | | | Bond Future | 9.16 | 99.5531 | 9.1606 | 99.5531 | 0.00 |
| 23/04/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 3847 | 5 | 3847 | 5 | 0.00 |
| 23/04/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 3896 | 5 | 3896 | 5 | 0.00 |
| 23/04/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 3946 | 5 | 3946 | 5 | 0.00 |
| 23/04/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 4186 | 4 | 4186 | 4 | 0.00 |
| 23/04/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 4141 | 4 | 4141 | 4 | 0.00 |
| 23/04/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 4232 | 4 | 4232 | 4 | 0.00 |
| 23/04/2018 | 2044 On 07-February-19 | | | Bond Future | 9.21 | 97.1399 | 9.2063 | 97.1399 | 0.00 |
| 23/04/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 4956 | 6 | 4956 | 6 | 0.00 |
| 23/04/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 5005 | 6 | 5005 | 6 | 0.00 |
| 23/04/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 4907 | 6 | 4907 | 6 | 0.00 |
| 23/04/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 5342 | 5 | 5342 | 5 | 0.00 |
| 23/04/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 23/04/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 5252 | 5 | 5252 | 5 | 0.00 |
| 23/04/2018 | 2046 On 03-May-18 | | | Bond Future | 121.51 | 122.2367 | 121.5116 | 122.2367 | 8,169.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 6428 | 6 | 6428 | 6 | 0.00 |
| 23/04/2018 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 6438 | 6 | 6438 | 6 | 0.00 |
| 23/04/2018 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 6418 | 6 | 6418 | 6 | 0.00 |
| 23/04/2018 | 2046 On 02-August-18 | | | Bond Future | 123.73 | 124.4707 | 123.7319 | 124.4707 | 3,006.00 |
| 23/04/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 5058 | 4 | 5058 | 4 | 0.00 |
| 23/04/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 5038 | 4 | 5038 | 4 | 0.00 |
| 23/04/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 5048 | 4 | 5048 | 4 | 0.00 |
| 23/04/2018 | 2046 On 01-November-18 | | | Bond Future | 124.35 | 125.1059 | 124.3537 | 125.1059 | 0.00 |
| 23/04/2018 | 2046 On 07-February-19 | | | Bond Future | 126.86 | 127.6303 | 126.8599 | 127.6303 | 0.00 |
| 23/04/2018 | 2050 On 03-May-18 | | | Bond Future | 129.48 | 129.7692 | 129.4838 | 129.7692 | 7,163.00 |
| 23/04/2018 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 6146 | 6 | 6146 | 6 | 0.00 |
| 23/04/2018 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 6126 | 6 | 6126 | 6 | 0.00 |
| 23/04/2018 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 6136 | 6 | 6136 | 6 | 0.00 |
| 23/04/2018 | 2050 On 02-August-18 | | | Bond Future | 130.12 | 130.4129 | 130.1219 | 130.4129 | 7,240.00 |
| 23/04/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 7418 | 7 | 7418 | 7 | 0.00 |
| 23/04/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 7398 | 7 | 7398 | 7 | 0.00 |
| 23/04/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 7408 | 7 | 7408 | 7 | 0.00 |
| 23/04/2018 | 2050 On 01-November-18 | | | Bond Future | 132.51 | 132.8068 | 132.5104 | 132.8068 | 0.00 |
| 23/04/2018 | 2050 On 07-February-19 | | | Bond Future | 133.41 | 133.7145 | 133.4091 | 133.7145 | 0.00 |
| 23/04/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | AL37 On 03-May-18 | | | Index Future | 584.65 | 587.5830 | 584.6540 | 587.5830 | 0.00 |
| 23/04/2018 | AL37 On 02-August-18 | | | Index Future | 595.15 | 598.1370 | 595.1530 | 598.1370 | 0.00 |
| 23/04/2018 | AL37 On 01-November-18 | | | Index Future | 605.97 | 608.9990 | 605.9650 | 608.9990 | 0.00 |
| 23/04/2018 | AL37 On 07-February-19 | | | Index Future | 617.96 | 621.0670 | 617.9630 | 621.0670 | 0.00 |
| 23/04/2018 | AL7T On 03-May-18 | | | Index Future | 690.81 | 696.0800 | 690.8080 | 696.0800 | 0.00 |
| 23/04/2018 | AL7T On 02-August-18 | | | Index Future | 703.21 | 708.5830 | 703.2130 | 708.5830 | 0.00 |
| 23/04/2018 | AL7T On 01-November-18 | | | Index Future | 715.99 | 721.4500 | 715.9880 | 721.4500 | 0.00 |
| 23/04/2018 | AL7T On 07-February-19 | | | Index Future | 730.16 | 735.7470 | 730.1640 | 735.7470 | 0.00 |
| 23/04/2018 | ALBI On 03-May-18 | | | Index Future | 631.76 | 637.6200 | 631.7580 | 637.6200 | 805.00 |
| 23/04/2018 | ALBI On 02-August-18 | | | Index Future | 643.10 | 649.0740 | 643.1020 | 649.0740 | 265.00 |
| 23/04/2018 | ALBI On 01-November-18 | | | Index Future | 654.79 | 660.8600 | 654.7860 | 660.8600 | 0.00 |
| 23/04/2018 | ALBI On 07-February-19 | | | Index Future | 667.75 | 673.9560 | 667.7500 | 673.9560 | 0.00 |
| 23/04/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/04/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C212 On 31-January-22 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/04/2018 | EL28 On 03-May-18 | | | Bond Future | 129.09 | 129.7683 | 129.0893 | 129.7683 | 0.00 |
| 23/04/2018 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 4091 | 3 | 4091 | 3 | 0.00 |
| 23/04/2018 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 4101 | 3 | 4101 | 3 | 0.00 |
| 23/04/2018 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 4111 | 3 | 4111 | 3 | 0.00 |
| 23/04/2018 | EL28 On 02-August-18 | | | Bond Future | 131.45 | 132.1400 | 131.4483 | 132.1400 | 0.00 |
| 23/04/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 3492 | 3 | 3492 | 3 | 0.00 |
| 23/04/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 3502 | 3 | 3502 | 3 | 0.00 |
| 23/04/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 3482 | 3 | 3482 | 3 | 0.00 |
| 23/04/2018 | ES33 On 03-May-18 | | | Bond Future | 10.23 | 80.9313 | 10.2316 | 80.9313 | 0.00 |
| 23/04/2018 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 5910 | 7 | 5910 | 7 | 0.00 |
| 23/04/2018 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 6025 | 7 | 6025 | 7 | 0.00 |
| 23/04/2018 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 5967 | 7 | 5967 | 7 | 0.00 |
| 23/04/2018 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | ES33 On 02-August-18 | | | Bond Future | 10.32 | 82.3850 | 10.3196 | 82.3850 | 9,466.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 4976 | 6 | 4976 | 6 | 0.00 |
| 23/04/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 5033 | 6 | 5033 | 6 | 0.00 |
| 23/04/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 5091 | 6 | 5091 | 6 | 0.00 |
| 23/04/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | ES33 On 01-November-18 | | | Bond Future | 10.41 | 80.0920 | 10.4113 | 80.0920 | 0.00 |
| 23/04/2018 | ES33 On 07-February-19 | | | Bond Future | 10.51 | 81.6787 | 10.5146 | 81.6787 | 0.00 |
| 23/04/2018 | ES42 On 03-May-18 | | | Bond Future | 10.42 | 84.4582 | 10.4162 | 84.4582 | 3,000.00 |
| 23/04/2018 | ES42 On 02-August-18 | | | Bond Future | 10.50 | 85.9753 | 10.5014 | 85.9753 | 7,957.00 |
| 23/04/2018 | ES42 On 01-November-18 | | | Bond Future | 10.59 | 83.2763 | 10.5891 | 83.2763 | 0.00 |
| 23/04/2018 | ES42 On 07-February-19 | | | Bond Future | 10.68 | 84.9260 | 10.6844 | 84.9260 | 0.00 |
| 23/04/2018 | GOVI On 03-May-18 | | | GOVI | 628.37 | 633.9880 | 628.3680 | 633.9880 | 316.00 |
| 23/04/2018 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 380780 | 44 | 380780 | 44 | 0.00 |
| 23/04/2018 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 380980 | 44 | 380980 | 44 | 0.00 |
| 23/04/2018 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 380880 | 44 | 380880 | 44 | 0.00 |
| 23/04/2018 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | GOVI On 02-August-18 | | | GOVI | 639.65 | 645.3760 | 639.6510 | 645.3760 | 191.00 |
| 23/04/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 339410 | 40 | 339410 | 40 | 0.00 |
| 23/04/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 339310 | 40 | 339310 | 40 | 0.00 |
| 23/04/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 339510 | 40 | 339510 | 40 | 0.00 |
| 23/04/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | GOVI On 01-November-18 | | | GOVI | 651.27 | 657.0950 | 651.2720 | 657.0950 | 0.00 |
| 23/04/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 23/04/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 23/04/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 23/04/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 22180 | 0 | 22180 | 0 | 0.00 |
| 23/04/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 22380 | 0 | 22380 | 0 | 0.00 |
| 23/04/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 22280 | 0 | 22280 | 0 | 0.00 |
| 23/04/2018 | GOVI On 07-February-19 | | | GOVI | 664.17 | 670.1160 | 664.1660 | 670.1160 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 23/04/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 23/04/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 4 | 0 | 4 | 0.00 |
| 23/04/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 23440 | 0 | 23440 | 0 | 0.00 |
| 23/04/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 23540 | 0 | 23540 | 0 | 0.00 |
| 23/04/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 23640 | 0 | 23640 | 0 | 0.00 |
| 23/04/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/04/2018 | IGOV On 03-May-18 | | | Index Future | 256.09 | 256.5410 | 256.0880 | 256.5410 | 690.00 |
| 23/04/2018 | IGOV On 02-August-18 | | | Index Future | 260.77 | 261.2300 | 260.7670 | 261.2300 | 822.00 |
| 23/04/2018 | IGOV On 01-November-18 | | | Index Future | 265.55 | 266.0250 | 265.5540 | 266.0250 | 241.00 |
| 23/04/2018 | IGOV On 07-February-19 | | | Index Future | 270.91 | 271.3930 | 270.9060 | 271.3930 | 0.00 |
| 23/04/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.91 | 99.9100 | 99.9100 | 99.9100 | 0.00 |
| 23/04/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.03 | 100.0200 | 100.0300 | 100.0200 | 0.00 |
| 23/04/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.44 | 100.4300 | 100.4400 | 100.4300 | 0.00 |
| 23/04/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.41 | 99.3700 | 99.4100 | 99.3700 | 0.00 |
| 23/04/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 100.04 | 99.9700 | 100.0400 | 99.9700 | 0.00 |
| 23/04/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.59 | 98.5900 | 98.5900 | 98.5900 | 0.00 |
| 23/04/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.50 | 98.4900 | 98.5000 | 98.4900 | 0.00 |
| 23/04/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.82 | 98.8100 | 98.8200 | 98.8100 | 0.00 |
| 23/04/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.16 | 99.1300 | 99.1600 | 99.1300 | 0.00 |
| 23/04/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.49 | 99.4200 | 99.4900 | 99.4200 | 0.00 |
| 23/04/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.82 | 99.7400 | 99.8200 | 99.7400 | 0.00 |
| 23/04/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.70 | 100.6000 | 100.7000 | 100.6000 | 0.00 |
| 23/04/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.37 | 98.2500 | 98.3700 | 98.2500 | 0.00 |
| 23/04/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 100.17 | 100.0500 | 100.1700 | 100.0500 | 0.00 |
| 23/04/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.61 | 95.4700 | 95.6100 | 95.4700 | 0.00 |
| 23/04/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.76 | 94.6000 | 94.7600 | 94.6000 | 0.00 |
| 23/04/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.88 | 93.7000 | 93.8800 | 93.7000 | 0.00 |
| 23/04/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.97 | 93.7700 | 93.9700 | 93.7700 | 0.00 |
| 23/04/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.10 | 95.8800 | 96.1000 | 95.8800 | 51.00 |
| 23/04/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.17 | 95.9300 | 96.1700 | 95.9300 | 0.00 |
| 23/04/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.29 | 97.0400 | 97.2900 | 97.0400 | 0.00 |
| 23/04/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.44 | 99.1600 | 99.4400 | 99.1600 | 0.00 |
| 23/04/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.63 | 100.3400 | 100.6300 | 100.3400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 95.66 | 95.3300 | 95.6600 | 95.3300 | 0.00 |
| 23/04/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 99.94 | 99.5900 | 99.9400 | 99.5900 | 0.00 |
| 23/04/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 93.23 | 92.7100 | 93.2300 | 92.7100 | 0.00 |
| 23/04/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 90.14 | 89.6000 | 90.1400 | 89.6000 | 0.00 |
| 23/04/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 88.81 | 88.2600 | 88.8100 | 88.2600 | 0.00 |
| 23/04/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 90.92 | 90.3500 | 90.9200 | 90.3500 | 0.00 |
| 23/04/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 94.67 | 94.1100 | 94.6700 | 94.1100 | 0.00 |
| 23/04/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.17 | 92.5900 | 93.1700 | 92.5900 | 0.00 |
| 23/04/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 95.20 | 94.6200 | 95.2000 | 94.6200 | 0.00 |
| 23/04/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 98.92 | 98.3400 | 98.9200 | 98.3400 | 0.00 |
| 23/04/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 99.22 | 98.6400 | 99.2200 | 98.6400 | 0.00 |
| 23/04/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 94.37 | 93.7600 | 94.3700 | 93.7600 | 0.00 |
| 23/04/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 99.84 | 99.2400 | 99.8400 | 99.2400 | 0.00 |
| 23/04/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/04/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/04/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/04/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 6.8900 | 93.1100 | 0.00 |
| 23/04/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 6.7700 | 93.2300 | 0.00 |
| 23/04/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 23/04/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 6.8000 | 93.2000 | 35,000.00 |
| 23/04/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 6.8600 | 93.1400 | 0.00 |
| 23/04/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.91 | 93.0900 | 6.9100 | 93.0900 | 0.00 |
| 23/04/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 6.9200 | 93.0800 | 0.00 |
| 23/04/2018 | R023 On 03-May-18 | | | Bond Future | 7.64 | 102.4015 | 7.6383 | 102.4015 | 70,737.00 |
| 23/04/2018 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 23/04/2018 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 23/04/2018 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2552 | 3 | 2552 | 3 | 0.00 |
| 23/04/2018 | R023 On 03-May-18 | 9.19 | Call | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 23/04/2018 | R023 On 03-May-18 | 9.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 23/04/2018 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R023 On 02-August-18 | | | Bond Future | 7.66 | 104.2410 | 7.6584 | 104.2410 | 19,477.00 |
| 23/04/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 9791 | 10 | 9791 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 9825 | 10 | 9825 | 10 | 0.00 |
| 23/04/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 9758 | 10 | 9758 | 10 | 0.00 |
| 23/04/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R023 On 01-November-18 | | | Bond Future | 7.68 | 102.2069 | 7.6813 | 102.2069 | 0.00 |
| 23/04/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 9892 | 10 | 9892 | 10 | 0.00 |
| 23/04/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 9860 | 10 | 9860 | 10 | 0.00 |
| 23/04/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 9828 | 10 | 9828 | 10 | 0.00 |
| 23/04/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/04/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/04/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/04/2018 | R023 On 07-February-19 | | | Bond Future | 7.71 | 104.2319 | 7.7057 | 104.2319 | 0.00 |
| 23/04/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 9252 | 10 | 9252 | 10 | 0.00 |
| 23/04/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 9312 | 10 | 9312 | 10 | 0.00 |
| 23/04/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 9282 | 10 | 9282 | 10 | 0.00 |
| 23/04/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 23/04/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 23/04/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | | | Bond Future | 8.87 | 102.7673 | 8.8660 | 102.7673 | 78,576.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 8394 | 9 | 8394 | 9 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | 8.75 | Call | Bond Future | 309 | 1 | 309 | 1 | 1,000.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.25 | Call | Bond Future | 3280 | 4 | 3280 | 4 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 8470 | 10 | 8470 | 10 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 8318 | 9 | 8318 | 9 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.25 | Put | Bond Future | 33 | 0 | 33 | 0 | 1,000.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R035 On 03-May-18 | 8.75 | Put | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 23/04/2018 | R035 On 02-August-18 | | | Bond Future | 8.91 | 104.6134 | 8.9102 | 104.6134 | 5,725.00 |
| 23/04/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 5211 | 6 | 5211 | 6 | 0.00 |
| 23/04/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 5335 | 6 | 5335 | 6 | 0.00 |
| 23/04/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 5273 | 6 | 5273 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 23/04/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 23/04/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 23/04/2018 | R035 On 01-November-18 | | | Bond Future | 8.96 | 102.0159 | 8.9562 | 102.0159 | 0.00 |
| 23/04/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 3415 | 4 | 3415 | 4 | 0.00 |
| 23/04/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 3370 | 4 | 3370 | 4 | 0.00 |
| 23/04/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 3326 | 4 | 3326 | 4 | 0.00 |
| 23/04/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 3593 | 3 | 3593 | 3 | 0.00 |
| 23/04/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 3633 | 3 | 3633 | 3 | 0.00 |
| 23/04/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 23/04/2018 | R035 On 07-February-19 | | | Bond Future | 9.01 | 104.0371 | 9.0071 | 104.0371 | 0.00 |
| 23/04/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 4180 | 5 | 4180 | 5 | 0.00 |
| 23/04/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 4268 | 5 | 4268 | 5 | 0.00 |
| 23/04/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 4224 | 5 | 4224 | 5 | 0.00 |
| 23/04/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 4534 | 4 | 4534 | 4 | 0.00 |
| 23/04/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 4494 | 4 | 4494 | 4 | 0.00 |
| 23/04/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 4574 | 4 | 4574 | 4 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | | | Bond Future | 8.16 | 119.1161 | 8.1556 | 119.1161 | 93,912.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 5014 | 6 | 5014 | 6 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.30 | Call | Bond Future | 7308 | 8 | 7308 | 8 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 10.14 | Call | Bond Future | 12282 | 13 | 12282 | 13 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 4951 | 6 | 4951 | 6 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.69 | Call | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.50 | Call | Bond Future | 2289 | 3 | 2289 | 3 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.25 | Call | Bond Future | 880 | 2 | 880 | 2 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 7.85 | Call | Bond Future | 20 | 0 | 20 | 0 | 500.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 4888 | 6 | 4888 | 6 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.40 | Call | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.00 | Call | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.45 | Call | Bond Future | 1981 | 3 | 1981 | 3 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.72 | Call | Bond Future | 9834 | 11 | 9834 | 11 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.35 | Call | Bond Future | 1394 | 2 | 1394 | 2 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.75 | Call | Bond Future | 10012 | 11 | 10012 | 11 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.19 | Call | Bond Future | 6632 | 7 | 6632 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R186 On 03-May-18 | 8.85 | Call | Bond Future | 4510 | 5 | 4510 | 5 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.70 | Call | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 4,745.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,200.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.70 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.50 | Put | Bond Future | 23 | 0 | 23 | 0 | 3,500.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.25 | Put | Bond Future | 253 | 0 | 253 | 0 | 3,500.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.69 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.35 | Put | Bond Future | 108 | 0 | 108 | 0 | 500.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 10,640.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.40 | Put | Bond Future | 67 | 0 | 67 | 0 | 3,500.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.00 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.45 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 7.85 | Put | Bond Future | 2082 | 1 | 2082 | 1 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R186 On 03-May-18 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | | | Bond Future | 8.19 | 115.9571 | 8.1942 | 115.9571 | 103,467.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 3,020.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 2811 | 3 | 2811 | 3 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 228 | 0 | 228 | 0 | 3,020.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 1520 | 1 | 1520 | 1 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 4861 | 4 | 4861 | 4 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 23/04/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | | | Bond Future | 8.23 | 118.0625 | 8.2306 | 118.0625 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 3230 | 4 | 3230 | 4 | 5,000.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 3509 | 4 | 3509 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 6272 | 7 | 6272 | 7 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 1570 | 2 | 1570 | 2 | 5,000.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 3550 | 4 | 3550 | 4 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 1655 | 1 | 1655 | 1 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 697 | 1 | 697 | 1 | 5,000.00 |
| 23/04/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 1612 | 1 | 1612 | 1 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 1633 | 1 | 1633 | 1 | 0.00 |
| 23/04/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 1789 | 1 | 1789 | 1 | 0.00 |
| 23/04/2018 | R186 On 07-February-19 | | | Bond Future | 8.27 | 115.0953 | 8.2696 | 115.0953 | 0.00 |
| 23/04/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 23/04/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 2764 | 3 | 2764 | 3 | 0.00 |
| 23/04/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 2796 | 3 | 2796 | 3 | 0.00 |
| 23/04/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 23/04/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 23/04/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 23/04/2018 | R197 On 03-May-18 | | | Bond Future | 306.02 | 305.9592 | 306.0198 | 305.9592 | 1,438.00 |
| 23/04/2018 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 23/04/2018 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1560 | 1 | 1560 | 1 | 0.00 |
| 23/04/2018 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1570 | 2 | 1570 | 2 | 0.00 |
| 23/04/2018 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R197 On 02-August-18 | | | Bond Future | 304.45 | 304.3869 | 304.4477 | 304.3869 | 2,350.00 |
| 23/04/2018 | R197 On 01-November-18 | | | Bond Future | 310.04 | 309.9740 | 310.0360 | 309.9740 | 0.00 |
| 23/04/2018 | R197 On 07-February-19 | | | Bond Future | 308.92 | 308.8696 | 308.9249 | 308.8696 | 0.00 |
| 23/04/2018 | R202 On 03-May-18 | | | Bond Future | 242.54 | 242.6996 | 242.5450 | 242.6996 | 19,277.00 |
| 23/04/2018 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 23/04/2018 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 23/04/2018 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 23/04/2018 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 23/04/2018 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 4928 | 5 | 4928 | 5 | 0.00 |
| 23/04/2018 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 4938 | 5 | 4938 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R202 On 02-August-18 | | | Bond Future | 243.17 | 243.3300 | 243.1719 | 243.3300 | 3,911.00 |
| 23/04/2018 | R202 On 01-November-18 | | | Bond Future | 247.64 | 247.7964 | 247.6358 | 247.7964 | 0.00 |
| 23/04/2018 | R202 On 07-February-19 | | | Bond Future | 248.72 | 248.8877 | 248.7175 | 248.8877 | 0.00 |
| 23/04/2018 | R204 On 03-May-18 | | | Bond Future | 6.78 | 103.7799 | 6.7809 | 103.7799 | 14,757.00 |
| 23/04/2018 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 23/04/2018 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 23/04/2018 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 23/04/2018 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R204 On 02-August-18 | | | Bond Future | 6.40 | 101.6070 | 6.4049 | 101.6070 | 6,370.00 |
| 23/04/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 23/04/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 23/04/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 23/04/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R207 On 03-May-18 | | | Bond Future | 7.05 | 102.7649 | 7.0539 | 102.7649 | 20,073.00 |
| 23/04/2018 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 23/04/2018 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 23/04/2018 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 23/04/2018 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R207 On 02-August-18 | | | Bond Future | 7.02 | 100.9694 | 7.0200 | 100.9694 | 4,847.00 |
| 23/04/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 23/04/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 23/04/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 23/04/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 23/04/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 23/04/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 23/04/2018 | R207 On 01-November-18 | | | Bond Future | 6.93 | 102.8026 | 6.9346 | 102.8026 | 0.00 |
| 23/04/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 23/04/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 179 | 0 | 179 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 23/04/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 23/04/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 23/04/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 23/04/2018 | R207 On 07-February-19 | | | Bond Future | 6.78 | 101.1939 | 6.7751 | 101.1939 | 0.00 |
| 23/04/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 23/04/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 23/04/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 23/04/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 23/04/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 23/04/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 23/04/2018 | R208 On 03-May-18 | | | Bond Future | 7.28 | 99.6757 | 7.2761 | 99.6757 | 29,015.00 |
| 23/04/2018 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1250 | 2 | 1250 | 2 | 0.00 |
| 23/04/2018 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1275 | 2 | 1275 | 2 | 0.00 |
| 23/04/2018 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1300 | 2 | 1300 | 2 | 0.00 |
| 23/04/2018 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R208 On 02-August-18 | | | Bond Future | 7.27 | 101.4662 | 7.2748 | 101.4662 | 21,622.00 |
| 23/04/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 23/04/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 23/04/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 23/04/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 616 | 0 | 616 | 0 | 0.00 |
| 23/04/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 603 | 0 | 603 | 0 | 0.00 |
| 23/04/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 630 | 0 | 630 | 0 | 0.00 |
| 23/04/2018 | R208 On 01-November-18 | | | Bond Future | 7.27 | 99.9086 | 7.2656 | 99.9086 | 0.00 |
| 23/04/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 404 | 1 | 404 | 1 | 0.00 |
| 23/04/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 414 | 1 | 414 | 1 | 0.00 |
| 23/04/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 394 | 1 | 394 | 1 | 0.00 |
| 23/04/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 23/04/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 23/04/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 23/04/2018 | R208 On 07-February-19 | | | Bond Future | 7.25 | 101.8881 | 7.2453 | 101.8881 | 0.00 |
| 23/04/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 533 | 1 | 533 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 23/04/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 514 | 1 | 514 | 1 | 0.00 |
| 23/04/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 23/04/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 23/04/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | | | Bond Future | 8.90 | 78.0461 | 8.8957 | 78.0461 | 104,525.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 6533 | 7 | 6533 | 7 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 10.22 | Call | Bond Future | 8845 | 10 | 8845 | 10 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 7484 | 8 | 7484 | 8 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 10.73 | Call | Bond Future | 11846 | 13 | 11846 | 13 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.75 | Call | Bond Future | 5888 | 7 | 5888 | 7 | 435.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.77 | Call | Bond Future | 6018 | 7 | 6018 | 7 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.30 | Call | Bond Future | 2894 | 4 | 2894 | 4 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 6597 | 7 | 6597 | 7 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 6469 | 7 | 6469 | 7 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.19 | Call | Bond Future | 2169 | 3 | 2169 | 3 | 250.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.47 | Call | Bond Future | 4038 | 5 | 4038 | 5 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 8.95 | Call | Bond Future | 814 | 2 | 814 | 2 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.19 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 11,067.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.47 | Put | Bond Future | 3 | 0 | 3 | 0 | 250.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 250.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.30 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 8.95 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 10.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 435.00 |
| 23/04/2018 | R209 On 03-May-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R209 On 03-May-18 | 10.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 435.00 |
| 23/04/2018 | R209 On 02-August-18 | | | Bond Future | 8.94 | 79.4480 | 8.9373 | 79.4480 | 76,242.00 |
| 23/04/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 4305 | 5 | 4305 | 5 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 8602 | 9 | 8602 | 9 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 12154 | 13 | 12154 | 13 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 2143 | 3 | 2143 | 3 | 5,000.00 |
| 23/04/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 9569 | 10 | 9569 | 10 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 3221 | 4 | 3221 | 4 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 5532 | 6 | 5532 | 6 | 435.00 |
| 23/04/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 738 | 1 | 738 | 1 | 500.00 |
| 23/04/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 678 | 1 | 678 | 1 | 5,000.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 9626 | 11 | 9626 | 11 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 9682 | 11 | 9682 | 11 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 552 | 0 | 552 | 0 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 4251 | 4 | 4251 | 4 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 2448 | 2 | 2448 | 2 | 500.00 |
| 23/04/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 1283 | 1 | 1283 | 1 | 500.00 |
| 23/04/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 4079 | 3 | 4079 | 3 | 0.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 21 | 0 | 21 | 0 | 435.00 |
| 23/04/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 147 | 0 | 147 | 0 | 435.00 |
| 23/04/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 857 | 1 | 857 | 1 | 5,000.00 |
| 23/04/2018 | R209 On 01-November-18 | | | Bond Future | 8.98 | 77.7425 | 8.9788 | 77.7425 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 75938 | 77 | 75938 | 77 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 75938 | 77 | 75938 | 77 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 7499 | 8 | 7499 | 8 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 75938 | 77 | 75938 | 77 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 4460 | 5 | 4460 | 5 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 10572 | 11 | 10572 | 11 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 7351 | 8 | 7351 | 8 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 1 015.99 | Put | 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 |
|------------|------------------------|---------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 23/04/2018 | R209 On 01-November-18 | 1016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R209 On 07-February-19 | | | Bond Future | 9.02 | 79.2827 | 9.0235 | 79.2827 | 0.00 |
| 23/04/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 3585 | 4 | 3585 | 4 | 0.00 |
| 23/04/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 3621 | 4 | 3621 | 4 | 0.00 |
| 23/04/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 3548 | 4 | 3548 | 4 | 0.00 |
| 23/04/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 4072 | 4 | 4072 | 4 | 0.00 |
| 23/04/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 23/04/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 4002 | 4 | 4002 | 4 | 0.00 |
| 23/04/2018 | R210 On 03-May-18 | | | Bond Future | 187.32 | 188.1469 | 187.3243 | 188.1469 | 1,460.00 |
| 23/04/2018 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 4126 | 3 | 4126 | 3 | 0.00 |
| 23/04/2018 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 4116 | 3 | 4116 | 3 | 0.00 |
| 23/04/2018 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 4136 | 3 | 4136 | 3 | 0.00 |
| 23/04/2018 | R210 On 02-August-18 | | | Bond Future | 190.75 | 191.5857 | 190.7474 | 191.5857 | 699.00 |
| 23/04/2018 | R210 On 01-November-18 | | | Bond Future | 191.75 | 192.6020 | 191.7485 | 192.6020 | 0.00 |
| 23/04/2018 | R210 On 07-February-19 | | | Bond Future | 195.61 | 196.4883 | 195.6128 | 196.4883 | 0.00 |
| 23/04/2018 | R212 On 03-May-18 | | | Bond Future | 154.87 | 154.8754 | 154.8683 | 154.8754 | 3,848.00 |
| 23/04/2018 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 23/04/2018 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 23/04/2018 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 23/04/2018 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R212 On 02-August-18 | | | Bond Future | 155.60 | 155.6041 | 155.5964 | 155.6041 | 3,945.00 |
| 23/04/2018 | R212 On 01-November-18 | | | Bond Future | 158.45 | 158.4603 | 158.4525 | 158.4603 | 0.00 |
| 23/04/2018 | R212 On 07-February-19 | | | Bond Future | 159.49 | 159.5037 | 159.4917 | 159.5037 | 0.00 |
| 23/04/2018 | R213 On 03-May-18 | | | Bond Future | 8.63 | 89.7195 | 8.6255 | 89.7195 | 27,451.00 |
| 23/04/2018 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 6228 | 7 | 6228 | 7 | 0.00 |
| 23/04/2018 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 6291 | 7 | 6291 | 7 | 0.00 |
| 23/04/2018 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 6355 | 7 | 6355 | 7 | 0.00 |
| 23/04/2018 | R213 On 03-May-18 | 9.58 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R213 On 02-August-18 | | | Bond Future | 8.67 | 91.3311 | 8.6659 | 91.3311 | 18,005.00 |
| 23/04/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 23/04/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 3599 | 4 | 3599 | 4 | 0.00 |
| 23/04/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 3550 | 4 | 3550 | 4 | 0.00 |
| 23/04/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 23/04/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 23/04/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 23/04/2018 | R213 On 01-November-18 | | | Bond Future | 8.71 | 89.4425 | 8.7083 | 89.4425 | 0.00 |
| 23/04/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 2524 | 3 | 2524 | 3 | 0.00 |
| 23/04/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 2489 | 3 | 2489 | 3 | 0.00 |
| 23/04/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 2454 | 3 | 2454 | 3 | 0.00 |
| 23/04/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 2888 | 2 | 2888 | 2 | 0.00 |
| 23/04/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 2921 | 2 | 2921 | 2 | 0.00 |
| 23/04/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 2854 | 2 | 2854 | 2 | 0.00 |
| 23/04/2018 | R213 On 07-February-19 | | | Bond Future | 8.76 | 91.2147 | 8.7550 | 91.2147 | 0.00 |
| 23/04/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 3240 | 4 | 3240 | 4 | 0.00 |
| 23/04/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 3274 | 4 | 3274 | 4 | 0.00 |
| 23/04/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 3308 | 4 | 3308 | 4 | 0.00 |
| 23/04/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 3711 | 3 | 3711 | 3 | 0.00 |
| 23/04/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 3678 | 3 | 3678 | 3 | 0.00 |
| 23/04/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 3745 | 3 | 3745 | 3 | 0.00 |
| 23/04/2018 | R214 On 03-May-18 | | | Bond Future | 9.02 | 78.0100 | 9.0155 | 78.0100 | 26,834.00 |
| 23/04/2018 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 6921 | 8 | 6921 | 8 | 0.00 |
| 23/04/2018 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 6987 | 8 | 6987 | 8 | 0.00 |
| 23/04/2018 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 6854 | 8 | 6854 | 8 | 0.00 |
| 23/04/2018 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R214 On 02-August-18 | | | Bond Future | 9.06 | 79.4113 | 9.0564 | 79.4113 | 20,404.00 |
| 23/04/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 23/04/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 23/04/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 1819 | 2 | 1819 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 2643 | 2 | 2643 | 2 | 0.00 |
| 23/04/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 2602 | 2 | 2602 | 2 | 0.00 |
| 23/04/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 2685 | 2 | 2685 | 2 | 0.00 |
| 23/04/2018 | R214 On 01-November-18 | | | Bond Future | 9.10 | 77.5597 | 9.0988 | 77.5597 | 0.00 |
| 23/04/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 2697 | 3 | 2697 | 3 | 0.00 |
| 23/04/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 23/04/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 2770 | 3 | 2770 | 3 | 0.00 |
| 23/04/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 3528 | 3 | 3528 | 3 | 0.00 |
| 23/04/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 3610 | 3 | 3610 | 3 | 0.00 |
| 23/04/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 23/04/2018 | R214 On 07-February-19 | | | Bond Future | 9.15 | 79.0964 | 9.1451 | 79.0964 | 0.00 |
| 23/04/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 23/04/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 3741 | 4 | 3741 | 4 | 0.00 |
| 23/04/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 23/04/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 4541 | 4 | 4541 | 4 | 0.00 |
| 23/04/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 4502 | 4 | 4502 | 4 | 0.00 |
| 23/04/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 23/04/2018 | R248 On 03-May-18 | | | Bond Future | 9.05 | 99.7455 | 9.0506 | 99.7455 | 42,480.00 |
| 23/04/2018 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 9326 | 11 | 9326 | 11 | 0.00 |
| 23/04/2018 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 9242 | 10 | 9242 | 10 | 0.00 |
| 23/04/2018 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 9158 | 10 | 9158 | 10 | 0.00 |
| 23/04/2018 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/04/2018 | R248 On 02-August-18 | | | Bond Future | 9.09 | 101.5372 | 9.0920 | 101.5372 | 94,004.00 |
| 23/04/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 2415 | 3 | 2415 | 3 | 0.00 |
| 23/04/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 2369 | 3 | 2369 | 3 | 0.00 |
| 23/04/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 2323 | 3 | 2323 | 3 | 0.00 |
| 23/04/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 3488 | 3 | 3488 | 3 | 0.00 |
| 23/04/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 3543 | 3 | 3543 | 3 | 0.00 |
| 23/04/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 23/04/2018 | R248 On 01-November-18 | | | Bond Future | 9.13 | 98.9472 | 9.1348 | 98.9472 | 0.00 |
| 23/04/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 3567 | 4 | 3567 | 4 | 0.00 |
| 23/04/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 3664 | 4 | 3664 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/04/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 3615 | 4 | 3615 | 4 | 0.00 |
| 23/04/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 4753 | 4 | 4753 | 4 | 0.00 |
| 23/04/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 4702 | 4 | 4702 | 4 | 0.00 |
| 23/04/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 4804 | 4 | 4804 | 4 | 0.00 |
| 23/04/2018 | R248 On 07-February-19 | | | Bond Future | 9.18 | 100.9076 | 9.1817 | 100.9076 | 0.00 |
| 23/04/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 4723 | 5 | 4723 | 5 | 0.00 |
| 23/04/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 4675 | 5 | 4675 | 5 | 0.00 |
| 23/04/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 23/04/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 5866 | 5 | 5866 | 5 | 0.00 |
| 23/04/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 5969 | 5 | 5969 | 5 | 0.00 |
| 23/04/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 5917 | 5 | 5917 | 5 | 0.00 |