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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/05/2018 TO: 17/05/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 2025 On 02-August-18 | | | Bond Future | 134.52 | 135.0946 | 134.5200 | 135.0946 | 864.00 |
| 17/05/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2025 On 01-November-18 | | | Bond Future | 136.95 | 137.5406 | 136.9545 | 137.5406 | 0.00 |
| 17/05/2018 | 2025 On 07-February-19 | | | Bond Future | 138.23 | 138.8244 | 138.2274 | 138.8244 | 0.00 |
| 17/05/2018 | 2029 On 02-August-18 | | | Bond Future | 103.26 | 103.2435 | 103.2555 | 103.2435 | 1,370.00 |
| 17/05/2018 | 2029 On 01-November-18 | | | Bond Future | 104.07 | 104.0633 | 104.0746 | 104.0633 | 0.00 |
| 17/05/2018 | 2029 On 07-February-19 | | | Bond Future | 106.12 | 106.1040 | 106.1161 | 106.1040 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | | | Bond Future | 8.98 | 93.5107 | 93.2368 | 93.5107 | 40,623.00 |
| 17/05/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 3796 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 482 | 1 | 0 | 1 | 7,850.00 |
| 17/05/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 1450 | 2 | 1 | 2 | 7,850.00 |
| 17/05/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 3847 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 3746 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 562 | 1 | 1 | 1 | 7,850.00 |
| 17/05/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 1903 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 3703 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 01-November-18 | | | Bond Future | 9.03 | 95.1879 | 94.9077 | 95.1879 | 0.00 |
| 17/05/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 1239 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 1262 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 4266 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 4312 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 4220 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | 2030 On 07-February-19 | | | Bond Future | 9.10 | 93.0249 | 92.7396 | 93.0249 | 0.00 |
| 17/05/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 1901 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 4994 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 5037 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 5079 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2032 On 02-August-18 | | | Bond Future | 9.15 | 96.2531 | 95.9559 | 96.2531 | 31,906.00 |
| 17/05/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 4397 | 5 | 4 | 5 | 0.00 |
| 17/05/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 4342 | 5 | 4 | 5 | 0.00 |
| 17/05/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 4287 | 5 | 4 | 5 | 0.00 |
| 17/05/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 622 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2032 On 01-November-18 | | | Bond Future | 9.21 | 93.8247 | 93.5207 | 93.8247 | 0.00 |
| 17/05/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 1392 | 2 | 1 | 2 | 0.00 |
| 17/05/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 1417 | 2 | 1 | 2 | 0.00 |
| 17/05/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 1367 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 4770 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 4719 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 4669 | 4 | 5 | 4 | 0.00 |
| 17/05/2018 | 2032 On 07-February-19 | | | Bond Future | 9.28 | 95.6445 | 95.3349 | 95.6445 | 0.00 |
| 17/05/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 2193 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 2165 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 5566 | 5 | 6 | 5 | 0.00 |
| 17/05/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 5612 | 5 | 6 | 5 | 0.00 |
| 17/05/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 5520 | 5 | 6 | 5 | 0.00 |
| 17/05/2018 | 2033 On 02-August-18 | | | Bond Future | 106.81 | 106.9295 | 106.8072 | 106.9295 | 6,151.00 |
| 17/05/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2033 On 01-November-18 | | | Bond Future | 107.62 | 107.7446 | 107.6191 | 107.7446 | 0.00 |
| 17/05/2018 | 2033 On 07-February-19 | | | Bond Future | 109.73 | 109.8576 | 109.7301 | 109.8576 | 0.00 |
| 17/05/2018 | 2037 On 02-August-18 | | | Bond Future | 9.37 | 92.9407 | 92.5665 | 92.9407 | 54,895.00 |
| 17/05/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 5218 | 6 | 5 | 6 | 0.00 |
| 17/05/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 5279 | 6 | 5 | 6 | 0.00 |
| 17/05/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 5341 | 6 | 5 | 6 | 0.00 |
| 17/05/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2037 On 01-November-18 | | | Bond Future | 9.43 | 94.6077 | 94.2253 | 94.6077 | 0.00 |
| 17/05/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 1806 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 1776 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 5180 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 5125 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | 2037 On 07-February-19 | | | Bond Future | 9.49 | 92.1829 | 91.7934 | 92.1829 | 0.00 |
| 17/05/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 2631 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 2664 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 6139 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6243 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6191 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2038 On 02-August-18 | | | Bond Future | 128.19 | 128.9844 | 128.1909 | 128.9844 | 9,239.00 |
| 17/05/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 6339 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 6349 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 6359 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2038 On 01-November-18 | | | Bond Future | 130.51 | 131.3200 | 130.5108 | 131.3200 | 0.00 |
| 17/05/2018 | 2038 On 07-February-19 | | | Bond Future | 131.48 | 132.3050 | 131.4805 | 132.3050 | 0.00 |
| 17/05/2018 | 2040 On 02-August-18 | | | Bond Future | 9.45 | 96.4917 | 96.0434 | 96.4917 | 22,604.00 |
| 17/05/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 5778 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 5712 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 5647 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 740 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 725 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | | | Bond Future | 9.51 | 98.2224 | 97.7646 | 98.2224 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 1884 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 1916 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 1948 | 2 | 2 | 2 | 5,900.00 |
| 17/05/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 561 | 1 | 1 | 1 | 5,900.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 1852 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 5805 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 10048 | 10 | 10 | 10 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 5623 | 5 | 6 | 5 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 5744 | 5 | 6 | 5 | 0.00 |
| 17/05/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 5683 | 5 | 6 | 5 | 0.00 |
| 17/05/2018 | 2040 On 07-February-19 | | | Bond Future | 9.57 | 95.6171 | 95.1507 | 95.6171 | 0.00 |
| 17/05/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 6843 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 6901 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 6787 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | 2044 On 02-August-18 | | | Bond Future | 9.49 | 93.5061 | 93.0962 | 93.5061 | 30,285.00 |
| 17/05/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 5601 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 5732 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 5666 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | 2044 On 01-November-18 | | | Bond Future | 9.55 | 95.1833 | 94.7646 | 95.1833 | 0.00 |
| 17/05/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 1991 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 5808 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 5746 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 5870 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2044 On 07-February-19 | | | Bond Future | 9.61 | 92.6442 | 92.2177 | 92.6442 | 0.00 |
| 17/05/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 2959 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 2995 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 2923 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 6992 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 6934 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 6876 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | 2046 On 02-August-18 | | | Bond Future | 122.32 | 123.2674 | 122.3196 | 123.2674 | 10,917.00 |
| 17/05/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 6450 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 6470 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 6460 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | 2046 On 01-November-18 | | | Bond Future | 122.88 | 123.8502 | 122.8842 | 123.8502 | 0.00 |
| 17/05/2018 | 2046 On 07-February-19 | | | Bond Future | 125.29 | 126.2788 | 125.2944 | 126.2788 | 0.00 |
| 17/05/2018 | 2050 On 02-August-18 | | | Bond Future | 127.88 | 128.7087 | 127.8842 | 128.7087 | 9,775.00 |
| 17/05/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 9656 | 9 | 10 | 9 | 0.00 |
| 17/05/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 9636 | 9 | 10 | 9 | 0.00 |
| 17/05/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 9646 | 9 | 10 | 9 | 0.00 |
| 17/05/2018 | 2050 On 01-November-18 | | | Bond Future | 130.20 | 131.0393 | 130.1986 | 131.0393 | 0.00 |
| 17/05/2018 | 2050 On 07-February-19 | | | Bond Future | 130.98 | 131.8373 | 130.9810 | 131.8373 | 0.00 |
| 17/05/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | AL37 On 02-August-18 | | | Index Future | 589.52 | 590.4150 | 589.5240 | 590.4150 | 0.00 |
| 17/05/2018 | AL37 On 01-November-18 | | | Index Future | 600.09 | 601.0070 | 600.0910 | 601.0070 | 0.00 |
| 17/05/2018 | AL37 On 07-February-19 | | | Index Future | 611.74 | 612.6690 | 611.7370 | 612.6690 | 0.00 |
| 17/05/2018 | AL7T On 02-August-18 | | | Index Future | 688.39 | 690.1580 | 688.3860 | 690.1580 | 0.00 |
| 17/05/2018 | AL7T On 01-November-18 | | | Index Future | 700.72 | 702.5390 | 700.7240 | 702.5390 | 0.00 |
| 17/05/2018 | AL7T On 07-February-19 | | | Index Future | 714.32 | 716.1710 | 714.3230 | 716.1710 | 0.00 |
| 17/05/2018 | ALBI On 02-August-18 | | | Index Future | 626.32 | 628.3070 | 626.3230 | 628.3070 | 877.00 |
| 17/05/2018 | ALBI On 01-November-18 | | | Index Future | 637.55 | 639.5780 | 637.5490 | 639.5780 | 0.00 |
| 17/05/2018 | ALBI On 07-February-19 | | | Index Future | 649.92 | 651.9880 | 649.9220 | 651.9880 | 0.00 |
| 17/05/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/05/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C213 On 28-February-31 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/05/2018 | EL28 On 02-August-18 | | | Bond Future | 132.02 | 132.0034 | 132.0212 | 132.0034 | 0.00 |
| 17/05/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 2919 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 2929 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 2909 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | ES33 On 02-August-18 | | | Bond Future | 10.67 | 79.6764 | 79.4313 | 79.6764 | 9,466.00 |
| 17/05/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 2873 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | ES33 On 01-November-18 | | | Bond Future | 10.77 | 77.3172 | 77.0664 | 77.3172 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | ES33 On 07-February-19 | | | Bond Future | 10.90 | 78.8168 | 78.5615 | 78.8168 | 0.00 |
| 17/05/2018 | ES42 On 02-August-18 | | | Bond Future | 10.87 | 82.6806 | 82.3627 | 82.6806 | 7,957.00 |
| 17/05/2018 | ES42 On 01-November-18 | | | Bond Future | 10.97 | 79.9038 | 79.5789 | 79.9038 | 0.00 |
| 17/05/2018 | ES42 On 07-February-19 | | | Bond Future | 11.09 | 81.4533 | 81.1224 | 81.4533 | 0.00 |
| 17/05/2018 | GOVI On 02-August-18 | | | GOVI | 622.43 | 624.4930 | 622.4330 | 624.4930 | 469.00 |
| 17/05/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 167230 | 19 | 17 | 19 | 0.00 |
| 17/05/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 167130 | 19 | 17 | 19 | 0.00 |
| 17/05/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 167330 | 19 | 17 | 19 | 0.00 |
| 17/05/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 01-November-18 | | | GOVI | 633.59 | 635.6960 | 633.5890 | 635.6960 | 0.00 |
| 17/05/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 199010 | 18 | 20 | 18 | 0.00 |
| 17/05/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 199210 | 18 | 20 | 18 | 0.00 |
| 17/05/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 199110 | 18 | 20 | 18 | 0.00 |
| 17/05/2018 | GOVI On 07-February-19 | | | GOVI | 645.89 | 648.0310 | 645.8850 | 648.0310 | 0.00 |
| 17/05/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 206250 | 18 | 21 | 18 | 0.00 |
| 17/05/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 206350 | 18 | 21 | 18 | 0.00 |
| 17/05/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 206450 | 18 | 21 | 18 | 0.00 |
| 17/05/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/05/2018 | IGOV On 02-August-18 | | | Index Future | 259.23 | 260.0290 | 259.2320 | 260.0290 | 884.00 |
| 17/05/2018 | IGOV On 01-November-18 | | | Index Future | 263.92 | 264.7380 | 263.9230 | 264.7380 | 241.00 |
| 17/05/2018 | IGOV On 07-February-19 | | | Index Future | 269.10 | 269.9300 | 269.1010 | 269.9300 | 0.00 |
| 17/05/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.91 | 99.9100 | 99.9100 | 99.9100 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.04 | 100.0300 | 100.0400 | 100.0300 | 0.00 |
| 17/05/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.48 | 100.4700 | 100.4800 | 100.4700 | 0.00 |
| 17/05/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.47 | 99.4600 | 99.4700 | 99.4600 | 0.00 |
| 17/05/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 100.14 | 100.1200 | 100.1400 | 100.1200 | 0.00 |
| 17/05/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.59 | 98.5900 | 98.5900 | 98.5900 | 0.00 |
| 17/05/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.51 | 98.5000 | 98.5100 | 98.5000 | 0.00 |
| 17/05/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.86 | 98.8500 | 98.8600 | 98.8500 | 0.00 |
| 17/05/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.22 | 99.2000 | 99.2200 | 99.2000 | 0.00 |
| 17/05/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.59 | 99.5700 | 99.5900 | 99.5700 | 0.00 |
| 17/05/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.96 | 99.9300 | 99.9600 | 99.9300 | 0.00 |
| 17/05/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.88 | 100.8400 | 100.8800 | 100.8400 | 0.00 |
| 17/05/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.60 | 98.5500 | 98.6000 | 98.5500 | 0.00 |
| 17/05/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 100.44 | 100.3900 | 100.4400 | 100.3900 | 0.00 |
| 17/05/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.99 | 95.9100 | 95.9900 | 95.9100 | 0.00 |
| 17/05/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.19 | 95.0900 | 95.1900 | 95.0900 | 0.00 |
| 17/05/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.36 | 94.2500 | 94.3600 | 94.2500 | 0.00 |
| 17/05/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.51 | 94.3900 | 94.5100 | 94.3900 | 0.00 |
| 17/05/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.70 | 96.5600 | 96.7000 | 96.5600 | 51.00 |
| 17/05/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.82 | 96.6700 | 96.8200 | 96.6700 | 0.00 |
| 17/05/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.00 | 97.8400 | 98.0000 | 97.8400 | 0.00 |
| 17/05/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.20 | 100.0300 | 100.2000 | 100.0300 | 0.00 |
| 17/05/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.46 | 101.2700 | 101.4600 | 101.2700 | 0.00 |
| 17/05/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.55 | 96.3500 | 96.5500 | 96.3500 | 0.00 |
| 17/05/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 100.87 | 100.6600 | 100.8700 | 100.6600 | 0.00 |
| 17/05/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.54 | 94.1700 | 94.5400 | 94.1700 | 0.00 |
| 17/05/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.52 | 91.1100 | 91.5200 | 91.1100 | 0.00 |
| 17/05/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.22 | 89.8100 | 90.2200 | 89.8100 | 0.00 |
| 17/05/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.35 | 91.9500 | 92.3500 | 91.9500 | 0.00 |
| 17/05/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.10 | 95.7300 | 96.1000 | 95.7300 | 0.00 |
| 17/05/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.62 | 94.2600 | 94.6200 | 94.2600 | 0.00 |
| 17/05/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.66 | 96.3200 | 96.6600 | 96.3200 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.37 | 100.0300 | 100.3700 | 100.0300 | 0.00 |
| 17/05/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.71 | 100.3500 | 100.7100 | 100.3500 | 0.00 |
| 17/05/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 95.92 | 95.5400 | 95.9200 | 95.5400 | 0.00 |
| 17/05/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 101.37 | 100.9900 | 101.3700 | 100.9900 | 0.00 |
| 17/05/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 17/05/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 17/05/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 17/05/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 93.1100 | 93.1100 | 0.00 |
| 17/05/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 93.2300 | 93.2300 | 0.00 |
| 17/05/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 17/05/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 35,000.00 |
| 17/05/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 17/05/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.91 | 93.0900 | 93.0900 | 93.0900 | 0.00 |
| 17/05/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 93.0800 | 93.0800 | 0.00 |
| 17/05/2018 | R023 On 02-August-18 | | | Bond Future | 7.94 | 102.8400 | 102.6633 | 102.8400 | 35,735.00 |
| 17/05/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 8746 | 9 | 9 | 9 | 0.00 |
| 17/05/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 8779 | 9 | 9 | 9 | 0.00 |
| 17/05/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 8712 | 9 | 9 | 9 | 0.00 |
| 17/05/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 01-November-18 | | | Bond Future | 7.98 | 100.7584 | 100.5771 | 100.7584 | 0.00 |
| 17/05/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 8805 | 9 | 9 | 9 | 0.00 |
| 17/05/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 8773 | 9 | 9 | 9 | 0.00 |
| 17/05/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 8741 | 9 | 9 | 9 | 0.00 |
| 17/05/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 07-February-19 | | | Bond Future | 8.04 | 102.7130 | 102.5284 | 102.7130 | 0.00 |
| 17/05/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 8124 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 8183 | 8 | 8 | 8 | 0.00 |
| 17/05/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 8154 | 8 | 8 | 8 | 0.00 |
| 17/05/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R035 On 02-August-18 | | | Bond Future | 9.28 | 100.7969 | 100.4239 | 100.7969 | 65,685.00 |
| 17/05/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 2713 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 1579 | 1 | 2 | 1 | 0.00 |
| 17/05/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 1549 | 1 | 2 | 1 | 0.00 |
| 17/05/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 1610 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R035 On 01-November-18 | | | Bond Future | 9.34 | 98.1088 | 97.7276 | 98.1088 | 0.00 |
| 17/05/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 1755 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 1725 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 5150 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 5205 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 5095 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R035 On 07-February-19 | | | Bond Future | 9.41 | 100.0118 | 99.6236 | 100.0118 | 0.00 |
| 17/05/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 2512 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6158 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 6107 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6210 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | | | Bond Future | 8.55 | 113.1259 | 112.8339 | 113.1259 | 104,149.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 1348 | 2 | 1 | 2 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 698 | 1 | 1 | 1 | 3,020.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 1287 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 25 | 0 | 0 | 0 | 3,020.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 2604 | 2 | 3 | 2 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 6925 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 1716 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 1750 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 1651 | 2 | 2 | 2 | 2,500.00 |
| 17/05/2018 | R186 On 01-November-18 | | | Bond Future | 8.60 | 115.1552 | 114.8562 | 115.1552 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 1824 | 2 | 2 | 2 | 5,000.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 4347 | 5 | 4 | 5 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 706 | 1 | 1 | 1 | 5,000.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 2002 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 2524 | 2 | 3 | 2 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1108 | 1 | 1 | 1 | 5,000.00 |
| 17/05/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 4774 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 2492 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 2719 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R186 On 07-February-19 | | | Bond Future | 8.67 | 112.0836 | 111.7793 | 112.0836 | 0.00 |
| 17/05/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 1670 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 1693 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 1716 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 4449 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 4526 | 4 | 5 | 4 | 0.00 |
| 17/05/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 4487 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R197 On 02-August-18 | | | Bond Future | 304.43 | 304.7693 | 304.4310 | 304.7693 | 2,350.00 |
| 17/05/2018 | R197 On 01-November-18 | | | Bond Future | 309.94 | 310.2877 | 309.9406 | 310.2877 | 0.00 |
| 17/05/2018 | R197 On 07-February-19 | | | Bond Future | 308.66 | 309.0158 | 308.6632 | 309.0158 | 0.00 |
| 17/05/2018 | R202 On 02-August-18 | | | Bond Future | 241.78 | 242.6395 | 241.7822 | 242.6395 | 22,452.00 |
| 17/05/2018 | R202 On 01-November-18 | | | Bond Future | 246.16 | 247.0331 | 246.1578 | 247.0331 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | R202 On 07-February-19 | | | Bond Future | 247.08 | 247.9701 | 247.0787 | 247.9701 | 0.00 |
| 17/05/2018 | R204 On 02-August-18 | | | Bond Future | 6.50 | 101.5626 | 101.5415 | 101.5626 | 10,121.00 |
| 17/05/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 909 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 912 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 02-August-18 | | | Bond Future | 7.37 | 100.3368 | 100.2909 | 100.3368 | 20,909.00 |
| 17/05/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 690 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 01-November-18 | | | Bond Future | 7.38 | 102.1366 | 102.0883 | 102.1366 | 0.00 |
| 17/05/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 748 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 738 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 07-February-19 | | | Bond Future | 7.40 | 100.4728 | 100.4239 | 100.4728 | 0.00 |
| 17/05/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 809 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 02-August-18 | | | Bond Future | 7.60 | 100.4613 | 100.3608 | 100.4613 | 29,520.00 |
| 17/05/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 46 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 01-November-18 | | | Bond Future | 7.64 | 98.8637 | 98.7600 | 98.8637 | 0.00 |
| 17/05/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1277 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 07-February-19 | | | Bond Future | 7.69 | 100.7814 | 100.6760 | 100.7814 | 0.00 |
| 17/05/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1383 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1411 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1397 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | | | Bond Future | 9.30 | 76.2984 | 76.0193 | 76.2984 | 75,995.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 6179 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 779 | 1 | 1 | 1 | 5,000.00 |
| 17/05/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 2278 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 9642 | 10 | 10 | 10 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 3304 | 4 | 3 | 4 | 435.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 7112 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 1464 | 2 | 1 | 2 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 140 | 0 | 0 | 0 | 500.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 122 | 0 | 0 | 0 | 5,000.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 7167 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 7222 | 7 | 7 | 7 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 153 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 6222 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 3142 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 3835 | 4 | 4 | 4 | 500.00 |
| 17/05/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 6009 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 2054 | 2 | 2 | 2 | 500.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 37 | 0 | 0 | 0 | 435.00 |
| 17/05/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 1357 | 1 | 1 | 1 | 5,000.00 |
| 17/05/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 252 | 0 | 0 | 0 | 435.00 |
| 17/05/2018 | R209 On 01-November-18 | | | Bond Future | 9.35 | 74.5192 | 74.2340 | 74.5192 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 73346 | 74 | 73 | 74 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 73346 | 74 | 73 | 74 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 5470 | 6 | 5 | 6 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 5329 | 6 | 5 | 6 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 73346 | 74 | 73 | 74 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 2684 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 5190 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 8209 | 8 | 8 | 8 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 537 | 0 | 1 | 0 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 1225 | 1 | 1 | 1 | 5,850.00 |
| 17/05/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1272 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/05/2018 | R209 On 07-February-19 | | | Bond Future | 9.41 | 75.9646 | 75.6741 | 75.9646 | 0.00 |
| 17/05/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 2154 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5323 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5279 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R210 On 02-August-18 | | | Bond Future | 191.48 | 191.4573 | 191.4794 | 191.4573 | 2,159.00 |
| 17/05/2018 | R210 On 01-November-18 | | | Bond Future | 192.44 | 192.4239 | 192.4446 | 192.4239 | 0.00 |
| 17/05/2018 | R210 On 07-February-19 | | | Bond Future | 196.22 | 196.1973 | 196.2193 | 196.1973 | 0.00 |
| 17/05/2018 | R212 On 02-August-18 | | | Bond Future | 155.60 | 155.5865 | 155.6030 | 155.5865 | 3,975.00 |
| 17/05/2018 | R212 On 01-November-18 | | | Bond Future | 158.42 | 158.4036 | 158.4189 | 158.4036 | 0.00 |
| 17/05/2018 | R212 On 07-February-19 | | | Bond Future | 159.37 | 159.3561 | 159.3725 | 159.3561 | 0.00 |
| 17/05/2018 | R213 On 02-August-18 | | | Bond Future | 9.05 | 88.0918 | 87.8225 | 88.0918 | 29,226.00 |
| 17/05/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 1728 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 1692 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 1657 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 1666 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 1604 | 1 | 2 | 1 | 0.00 |
| 17/05/2018 | R213 On 01-November-18 | | | Bond Future | 9.11 | 86.1257 | 85.8503 | 86.1257 | 0.00 |
| 17/05/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 4299 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 4346 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 4254 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R213 On 07-February-19 | | | Bond Future | 9.18 | 87.7963 | 87.5159 | 87.7963 | 0.00 |
| 17/05/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 1906 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 1931 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 5108 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 5066 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 5151 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R214 On 02-August-18 | | | Bond Future | 9.44 | 75.8902 | 75.5606 | 75.8902 | 30,055.00 |
| 17/05/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 547 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 4209 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 4148 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 4270 | 4 | 4 | 4 | 0.00 |
| 17/05/2018 | R214 On 01-November-18 | | | Bond Future | 9.50 | 73.9585 | 73.6218 | 73.9585 | 0.00 |
| 17/05/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 1292 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 1315 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 1340 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 5022 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 5129 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R214 On 07-February-19 | | | Bond Future | 9.56 | 75.3932 | 75.0502 | 75.3932 | 0.00 |
| 17/05/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 2120 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 2147 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 5980 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 5930 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 5881 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R248 On 02-August-18 | | | Bond Future | 9.46 | 97.1995 | 96.7756 | 97.1995 | 101,451.00 |
| 17/05/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 17/05/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 5390 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 5468 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 5312 | 5 | 5 | 5 | 0.00 |
| 17/05/2018 | R248 On 01-November-18 | | | Bond Future | 9.52 | 94.5102 | 94.0772 | 94.5102 | 0.00 |
| 17/05/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 17/05/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 6536 | 6 | 7 | 6 | 0.00 |
| 17/05/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 6468 | 6 | 6 | 6 | 0.00 |
| 17/05/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 6605 | 6 | 7 | 6 | 0.00 |
| 17/05/2018 | R248 On 07-February-19 | | | Bond Future | 9.58 | 96.3435 | 95.9024 | 96.3435 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 17/05/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 2746 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 2782 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 2710 | 3 | 3 | 3 | 0.00 |
| 17/05/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 7600 | 7 | 8 | 7 | 0.00 |
| 17/05/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 7727 | 8 | 8 | 8 | 0.00 |
| 17/05/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 7663 | 7 | 8 | 7 | 0.00 |