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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/05/2018 TO: 16/05/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 2025 On 02-August-18 | | | Bond Future | 135.09 | 135.0485 | 135.0946 | 135.0485 | 864.00 |
| 16/05/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 1555 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2025 On 01-November-18 | | | Bond Future | 137.54 | 137.4933 | 137.5406 | 137.4933 | 0.00 |
| 16/05/2018 | 2025 On 07-February-19 | | | Bond Future | 138.82 | 138.7755 | 138.8244 | 138.7755 | 0.00 |
| 16/05/2018 | 2029 On 02-August-18 | | | Bond Future | 103.24 | 103.2063 | 103.2435 | 103.2063 | 1,370.00 |
| 16/05/2018 | 2029 On 01-November-18 | | | Bond Future | 104.06 | 104.0250 | 104.0633 | 104.0250 | 0.00 |
| 16/05/2018 | 2029 On 07-February-19 | | | Bond Future | 106.10 | 106.0645 | 106.1040 | 106.0645 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | | | Bond Future | 8.94 | 93.4268 | 93.5107 | 93.4268 | 41,248.00 |
| 16/05/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 555 | 1 | 1 | 1 | 7,850.00 |
| 16/05/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 1597 | 2 | 2 | 2 | 7,850.00 |
| 16/05/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 4229 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 4073 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 3970 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 517 | 1 | 1 | 1 | 7,850.00 |
| 16/05/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 1776 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 3503 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 01-November-18 | | | Bond Future | 8.99 | 95.1023 | 95.1879 | 95.1023 | 0.00 |
| 16/05/2018 | 2030 On 01-November-18 | 8.58 | Call | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2030 On 01-November-18 | 8.60 | Call | Bond Future | 1384 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2030 On 01-November-18 | 8.59 | Call | Bond Future | 1359 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2030 On 01-November-18 | 8.59 | Put | Bond Future | 4083 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 01-November-18 | 8.58 | Put | Bond Future | 4127 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 01-November-18 | 8.60 | Put | Bond Future | 4038 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | 2030 On 07-February-19 | | | Bond Future | 9.05 | 92.9373 | 93.0249 | 92.9373 | 0.00 |
| 16/05/2018 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 2079 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 4837 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 4919 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2032 On 02-August-18 | | | Bond Future | 9.11 | 96.1631 | 96.2531 | 96.1631 | 32,131.00 |
| 16/05/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 4649 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 4593 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 4537 | 4 | 5 | 4 | 0.00 |
| 16/05/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 590 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 577 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2032 On 01-November-18 | | | Bond Future | 9.17 | 93.7326 | 93.8247 | 93.7326 | 0.00 |
| 16/05/2018 | 2032 On 01-November-18 | 8.76 | Call | Bond Future | 1522 | 1 | 2 | 1 | 0.00 |
| 16/05/2018 | 2032 On 01-November-18 | 8.77 | Call | Bond Future | 1549 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2032 On 01-November-18 | 8.75 | Call | Bond Future | 1496 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2032 On 01-November-18 | 8.75 | Put | Bond Future | 4595 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2032 On 01-November-18 | 8.76 | Put | Bond Future | 4546 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2032 On 01-November-18 | 8.77 | Put | Bond Future | 4497 | 5 | 4 | 5 | 0.00 |
| 16/05/2018 | 2032 On 07-February-19 | | | Bond Future | 9.23 | 95.5503 | 95.6445 | 95.5503 | 0.00 |
| 16/05/2018 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 2306 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 2277 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 2247 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 5368 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 5413 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 5322 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2033 On 02-August-18 | | | Bond Future | 106.93 | 107.1612 | 106.9295 | 107.1612 | 6,151.00 |
| 16/05/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 3001 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 3011 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 2991 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2033 On 01-November-18 | | | Bond Future | 107.74 | 107.9800 | 107.7446 | 107.9800 | 0.00 |
| 16/05/2018 | 2033 On 07-February-19 | | | Bond Future | 109.86 | 110.0971 | 109.8576 | 110.0971 | 0.00 |
| 16/05/2018 | 2037 On 02-August-18 | | | Bond Future | 9.33 | 92.7122 | 92.9407 | 92.7122 | 54,895.00 |
| 16/05/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 5562 | 5 | 6 | 5 | 0.00 |
| 16/05/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 5625 | 5 | 6 | 5 | 0.00 |
| 16/05/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 5687 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2037 On 01-November-18 | | | Bond Future | 9.38 | 94.3749 | 94.6077 | 94.3749 | 0.00 |
| 16/05/2018 | 2037 On 01-November-18 | 9.01 | Call | Bond Future | 1896 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2037 On 01-November-18 | 9.03 | Call | Bond Future | 1960 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2037 On 01-November-18 | 9.02 | Call | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2037 On 01-November-18 | 9.02 | Put | Bond Future | 4949 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2037 On 01-November-18 | 9.03 | Put | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2037 On 01-November-18 | 9.01 | Put | Bond Future | 5003 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | 2037 On 07-February-19 | | | Bond Future | 9.44 | 91.9450 | 92.1829 | 91.9450 | 0.00 |
| 16/05/2018 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 2796 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 2830 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 2864 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 5950 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6051 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6000 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2038 On 02-August-18 | | | Bond Future | 128.98 | 128.9366 | 128.9844 | 128.9366 | 9,239.00 |
| 16/05/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 5546 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 5556 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 5566 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2038 On 01-November-18 | | | Bond Future | 131.32 | 131.2707 | 131.3200 | 131.2707 | 0.00 |
| 16/05/2018 | 2038 On 07-February-19 | | | Bond Future | 132.30 | 132.2542 | 132.3050 | 132.2542 | 0.00 |
| 16/05/2018 | 2040 On 02-August-18 | | | Bond Future | 9.40 | 96.1548 | 96.4917 | 96.1548 | 22,604.00 |
| 16/05/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 6164 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 6097 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 6030 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | | | Bond Future | 9.46 | 97.8792 | 98.2224 | 97.8792 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.08 | Call | Bond Future | 2096 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.09 | Call | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.10 | Call | Bond Future | 2165 | 2 | 2 | 2 | 5,900.00 |
| 16/05/2018 | 2040 On 01-November-18 | 8.50 | Call | Bond Future | 660 | 1 | 1 | 1 | 5,900.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.07 | Call | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.07 | Put | Bond Future | 5557 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 8.50 | Put | Bond Future | 9689 | 10 | 10 | 10 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.10 | Put | Bond Future | 5381 | 6 | 5 | 6 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.08 | Put | Bond Future | 5498 | 6 | 5 | 6 | 0.00 |
| 16/05/2018 | 2040 On 01-November-18 | 9.09 | Put | Bond Future | 5439 | 6 | 5 | 6 | 0.00 |
| 16/05/2018 | 2040 On 07-February-19 | | | Bond Future | 9.52 | 95.2668 | 95.6171 | 95.2668 | 0.00 |
| 16/05/2018 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 3087 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 6612 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 6668 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 6557 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | 2044 On 02-August-18 | | | Bond Future | 9.44 | 93.2103 | 93.5061 | 93.2103 | 30,273.00 |
| 16/05/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 5983 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 6116 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 6050 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | 2044 On 01-November-18 | | | Bond Future | 9.50 | 94.8818 | 95.1833 | 94.8818 | 0.00 |
| 16/05/2018 | 2044 On 01-November-18 | 9.12 | Call | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2044 On 01-November-18 | 9.13 | Call | Bond Future | 2170 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2044 On 01-November-18 | 9.14 | Call | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | 2044 On 01-November-18 | 9.13 | Put | Bond Future | 5568 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2044 On 01-November-18 | 9.14 | Put | Bond Future | 5509 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2044 On 01-November-18 | 9.12 | Put | Bond Future | 5629 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2044 On 07-February-19 | | | Bond Future | 9.56 | 92.3366 | 92.6442 | 92.3366 | 0.00 |
| 16/05/2018 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 3195 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 6799 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 6743 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 6686 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | 2046 On 02-August-18 | | | Bond Future | 123.27 | 123.2210 | 123.2674 | 123.2210 | 10,917.00 |
| 16/05/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 5503 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 5523 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 5513 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | 2046 On 01-November-18 | | | Bond Future | 123.85 | 123.8025 | 123.8502 | 123.8025 | 0.00 |
| 16/05/2018 | 2046 On 07-February-19 | | | Bond Future | 126.28 | 126.2297 | 126.2788 | 126.2297 | 0.00 |
| 16/05/2018 | 2050 On 02-August-18 | | | Bond Future | 128.71 | 128.6592 | 128.7087 | 128.6592 | 9,775.00 |
| 16/05/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 8831 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 8811 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 8821 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | 2050 On 01-November-18 | | | Bond Future | 131.04 | 130.9881 | 131.0393 | 130.9881 | 0.00 |
| 16/05/2018 | 2050 On 07-February-19 | | | Bond Future | 131.84 | 131.7848 | 131.8373 | 131.7848 | 0.00 |
| 16/05/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | AL37 On 02-August-18 | | | Index Future | 590.42 | 589.7240 | 590.4150 | 589.7240 | 0.00 |
| 16/05/2018 | AL37 On 01-November-18 | | | Index Future | 601.01 | 600.3030 | 601.0070 | 600.3030 | 0.00 |
| 16/05/2018 | AL37 On 07-February-19 | | | Index Future | 612.67 | 611.9510 | 612.6690 | 611.9510 | 0.00 |
| 16/05/2018 | AL7T On 02-August-18 | | | Index Future | 690.16 | 689.4380 | 690.1580 | 689.4380 | 0.00 |
| 16/05/2018 | AL7T On 01-November-18 | | | Index Future | 702.54 | 701.8050 | 702.5390 | 701.8050 | 0.00 |
| 16/05/2018 | AL7T On 07-February-19 | | | Index Future | 716.17 | 715.4220 | 716.1710 | 715.4220 | 0.00 |
| 16/05/2018 | ALBI On 02-August-18 | | | Index Future | 628.31 | 627.2050 | 628.3070 | 627.2050 | 877.00 |
| 16/05/2018 | ALBI On 01-November-18 | | | Index Future | 639.58 | 638.4560 | 639.5780 | 638.4560 | 0.00 |
| 16/05/2018 | ALBI On 07-February-19 | | | Index Future | 651.99 | 650.8440 | 651.9880 | 650.8440 | 0.00 |
| 16/05/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/05/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/05/2018 | EL28 On 02-August-18 | | | Bond Future | 132.00 | 131.9489 | 132.0034 | 131.9489 | 0.00 |
| 16/05/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 2947 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 2927 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | ES33 On 02-August-18 | | | Bond Future | 10.63 | 79.4978 | 79.6764 | 79.4978 | 9,466.00 |
| 16/05/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 3060 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 3175 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | ES33 On 01-November-18 | | | Bond Future | 10.73 | 77.1352 | 77.3172 | 77.1352 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | ES33 On 07-February-19 | | | Bond Future | 10.85 | 78.6309 | 78.8168 | 78.6309 | 0.00 |
| 16/05/2018 | ES42 On 02-August-18 | | | Bond Future | 10.82 | 82.5123 | 82.6806 | 82.5123 | 7,957.00 |
| 16/05/2018 | ES42 On 01-November-18 | | | Bond Future | 10.93 | 79.7322 | 79.9038 | 79.7322 | 0.00 |
| 16/05/2018 | ES42 On 07-February-19 | | | Bond Future | 11.04 | 81.2781 | 81.4533 | 81.2781 | 0.00 |
| 16/05/2018 | GOVI On 02-August-18 | | | GOVI | 624.49 | 623.4100 | 624.4930 | 623.4100 | 468.00 |
| 16/05/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 187830 | 18 | 19 | 18 | 0.00 |
| 16/05/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 187730 | 18 | 19 | 18 | 0.00 |
| 16/05/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 187930 | 18 | 19 | 18 | 0.00 |
| 16/05/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 01-November-18 | | | GOVI | 635.70 | 634.5930 | 635.6960 | 634.5930 | 0.00 |
| 16/05/2018 | GOVI On 01-November-18 | 653.49 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 01-November-18 | 653.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 01-November-18 | 653.50 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 01-November-18 | 653.49 | Put | GOVI | 177940 | 19 | 18 | 19 | 0.00 |
| 16/05/2018 | GOVI On 01-November-18 | 653.51 | Put | GOVI | 178140 | 19 | 18 | 19 | 0.00 |
| 16/05/2018 | GOVI On 01-November-18 | 653.50 | Put | GOVI | 178040 | 19 | 18 | 19 | 0.00 |
| 16/05/2018 | GOVI On 07-February-19 | | | GOVI | 648.03 | 646.9060 | 648.0310 | 646.9060 | 0.00 |
| 16/05/2018 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 184790 | 20 | 18 | 20 | 0.00 |
| 16/05/2018 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 184890 | 20 | 18 | 20 | 0.00 |
| 16/05/2018 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 184990 | 20 | 18 | 20 | 0.00 |
| 16/05/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/05/2018 | IGOV On 02-August-18 | | | Index Future | 260.03 | 260.0270 | 260.0290 | 260.0270 | 884.00 |
| 16/05/2018 | IGOV On 01-November-18 | | | Index Future | 264.74 | 264.7350 | 264.7380 | 264.7350 | 241.00 |
| 16/05/2018 | IGOV On 07-February-19 | | | Index Future | 269.93 | 269.9270 | 269.9300 | 269.9270 | 0.00 |
| 16/05/2018 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.03 | 100.0400 | 100.0300 | 100.0400 | 0.00 |
| 16/05/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.47 | 100.4800 | 100.4700 | 100.4800 | 0.00 |
| 16/05/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.46 | 99.4800 | 99.4600 | 99.4800 | 0.00 |
| 16/05/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 100.12 | 100.1500 | 100.1200 | 100.1500 | 0.00 |
| 16/05/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.59 | 98.5900 | 98.5900 | 98.5900 | 0.00 |
| 16/05/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.50 | 98.5100 | 98.5000 | 98.5100 | 0.00 |
| 16/05/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.85 | 98.8600 | 98.8500 | 98.8600 | 0.00 |
| 16/05/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.20 | 99.2200 | 99.2000 | 99.2200 | 0.00 |
| 16/05/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.57 | 99.6000 | 99.5700 | 99.6000 | 0.00 |
| 16/05/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.93 | 99.9700 | 99.9300 | 99.9700 | 0.00 |
| 16/05/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.84 | 100.8800 | 100.8400 | 100.8800 | 0.00 |
| 16/05/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.55 | 98.6000 | 98.5500 | 98.6000 | 0.00 |
| 16/05/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 100.39 | 100.4400 | 100.3900 | 100.4400 | 0.00 |
| 16/05/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.91 | 95.9600 | 95.9100 | 95.9600 | 0.00 |
| 16/05/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.09 | 95.1500 | 95.0900 | 95.1500 | 0.00 |
| 16/05/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.25 | 94.3100 | 94.2500 | 94.3100 | 0.00 |
| 16/05/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.39 | 94.4500 | 94.3900 | 94.4500 | 0.00 |
| 16/05/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.56 | 96.6200 | 96.5600 | 96.6200 | 51.00 |
| 16/05/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.67 | 96.7300 | 96.6700 | 96.7300 | 0.00 |
| 16/05/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.84 | 97.9100 | 97.8400 | 97.9100 | 0.00 |
| 16/05/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.03 | 100.1000 | 100.0300 | 100.1000 | 0.00 |
| 16/05/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.27 | 101.3500 | 101.2700 | 101.3500 | 0.00 |
| 16/05/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.35 | 96.4400 | 96.3500 | 96.4400 | 0.00 |
| 16/05/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 100.66 | 100.7500 | 100.6600 | 100.7500 | 0.00 |
| 16/05/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.17 | 94.3200 | 94.1700 | 94.3200 | 0.00 |
| 16/05/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.11 | 91.2700 | 91.1100 | 91.2700 | 0.00 |
| 16/05/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.81 | 89.9700 | 89.8100 | 89.9700 | 0.00 |
| 16/05/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 91.95 | 92.1000 | 91.9500 | 92.1000 | 0.00 |
| 16/05/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.73 | 95.8500 | 95.7300 | 95.8500 | 0.00 |
| 16/05/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.26 | 94.3800 | 94.2600 | 94.3800 | 0.00 |
| 16/05/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.32 | 96.4200 | 96.3200 | 96.4200 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.03 | 100.1100 | 100.0300 | 100.1100 | 0.00 |
| 16/05/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.35 | 100.4300 | 100.3500 | 100.4300 | 0.00 |
| 16/05/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 95.54 | 95.6200 | 95.5400 | 95.6200 | 0.00 |
| 16/05/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 100.99 | 101.0600 | 100.9900 | 101.0600 | 0.00 |
| 16/05/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 16/05/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 16/05/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 16/05/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 93.1100 | 93.1100 | 0.00 |
| 16/05/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 93.2300 | 93.2300 | 0.00 |
| 16/05/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 16/05/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 35,000.00 |
| 16/05/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 16/05/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.91 | 93.0900 | 93.0900 | 93.0900 | 0.00 |
| 16/05/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 93.0800 | 93.0800 | 0.00 |
| 16/05/2018 | R023 On 02-August-18 | | | Bond Future | 7.89 | 102.7154 | 102.8400 | 102.7154 | 35,735.00 |
| 16/05/2018 | R023 On 02-August-18 | 10.40 | Call | Bond Future | 8923 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | R023 On 02-August-18 | 10.41 | Call | Bond Future | 8956 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | R023 On 02-August-18 | 10.39 | Call | Bond Future | 8889 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | R023 On 02-August-18 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 02-August-18 | 10.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 02-August-18 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 01-November-18 | | | Bond Future | 7.93 | 100.6313 | 100.7584 | 100.6313 | 0.00 |
| 16/05/2018 | R023 On 01-November-18 | 10.59 | Call | Bond Future | 8985 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | R023 On 01-November-18 | 10.58 | Call | Bond Future | 8954 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | R023 On 01-November-18 | 10.57 | Call | Bond Future | 8922 | 9 | 9 | 9 | 0.00 |
| 16/05/2018 | R023 On 01-November-18 | 10.58 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 01-November-18 | 10.57 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 01-November-18 | 10.59 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 07-February-19 | | | Bond Future | 7.99 | 102.5830 | 102.7130 | 102.5830 | 0.00 |
| 16/05/2018 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 8300 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 8360 | 8 | 8 | 8 | 0.00 |
| 16/05/2018 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 8330 | 8 | 8 | 8 | 0.00 |
| 16/05/2018 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R035 On 02-August-18 | | | Bond Future | 9.24 | 100.5706 | 100.7969 | 100.5706 | 65,685.00 |
| 16/05/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 3047 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 3098 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 1490 | 2 | 1 | 2 | 0.00 |
| 16/05/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 1462 | 2 | 1 | 2 | 0.00 |
| 16/05/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 1519 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R035 On 01-November-18 | | | Bond Future | 9.30 | 97.8782 | 98.1088 | 97.8782 | 0.00 |
| 16/05/2018 | R035 On 01-November-18 | 8.94 | Call | Bond Future | 1900 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R035 On 01-November-18 | 8.93 | Call | Bond Future | 1869 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R035 On 01-November-18 | 8.92 | Call | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R035 On 01-November-18 | 8.93 | Put | Bond Future | 4912 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R035 On 01-November-18 | 8.92 | Put | Bond Future | 4966 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R035 On 01-November-18 | 8.94 | Put | Bond Future | 4859 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R035 On 07-February-19 | | | Bond Future | 9.36 | 99.7764 | 100.0118 | 99.7764 | 0.00 |
| 16/05/2018 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 2701 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 2767 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 5960 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 5909 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | | | Bond Future | 8.50 | 112.9814 | 113.1259 | 112.9814 | 102,911.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.50 | Call | Bond Future | 1505 | 1 | 2 | 1 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 1406 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 801 | 1 | 1 | 1 | 3,020.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 1439 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 33 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 1374 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 2415 | 3 | 2 | 3 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 6642 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 1607 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 02-August-18 | 8.50 | Put | Bond Future | 1515 | 2 | 2 | 2 | 2,500.00 |
| 16/05/2018 | R186 On 01-November-18 | | | Bond Future | 8.56 | 115.0077 | 115.1552 | 115.0077 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 1962 | 2 | 2 | 2 | 5,000.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 2181 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 4567 | 4 | 5 | 4 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 779 | 1 | 1 | 1 | 5,000.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 2371 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1029 | 1 | 1 | 1 | 5,000.00 |
| 16/05/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 4547 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 2312 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 2342 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 2558 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R186 On 07-February-19 | | | Bond Future | 8.62 | 111.9329 | 112.0836 | 111.9329 | 0.00 |
| 16/05/2018 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 1820 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 4248 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 4323 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 4285 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R197 On 02-August-18 | | | Bond Future | 304.77 | 304.6675 | 304.7693 | 304.6675 | 2,350.00 |
| 16/05/2018 | R197 On 01-November-18 | | | Bond Future | 310.29 | 310.1828 | 310.2877 | 310.1828 | 0.00 |
| 16/05/2018 | R197 On 07-February-19 | | | Bond Future | 309.02 | 308.9074 | 309.0158 | 308.9074 | 0.00 |
| 16/05/2018 | R202 On 02-August-18 | | | Bond Future | 242.64 | 242.5497 | 242.6395 | 242.5497 | 22,459.00 |
| 16/05/2018 | R202 On 01-November-18 | | | Bond Future | 247.03 | 246.9404 | 247.0331 | 246.9404 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | R202 On 07-February-19 | | | Bond Future | 247.97 | 247.8747 | 247.9701 | 247.8747 | 0.00 |
| 16/05/2018 | R204 On 02-August-18 | | | Bond Future | 6.44 | 101.5570 | 101.5626 | 101.5570 | 10,121.00 |
| 16/05/2018 | R204 On 02-August-18 | 8.98 | Call | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R204 On 02-August-18 | 8.99 | Call | Bond Future | 933 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R204 On 02-August-18 | 8.97 | Call | Bond Future | 926 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R204 On 02-August-18 | 8.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R204 On 02-August-18 | 8.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R204 On 02-August-18 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 02-August-18 | | | Bond Future | 7.33 | 100.2802 | 100.3368 | 100.2802 | 20,909.00 |
| 16/05/2018 | R207 On 02-August-18 | 6.85 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 02-August-18 | 6.87 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 02-August-18 | 6.86 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 02-August-18 | 6.85 | Put | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 02-August-18 | 6.87 | Put | Bond Future | 637 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 02-August-18 | 6.86 | Put | Bond Future | 649 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 01-November-18 | | | Bond Future | 7.33 | 102.0787 | 102.1366 | 102.0787 | 0.00 |
| 16/05/2018 | R207 On 01-November-18 | 6.75 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 01-November-18 | 6.74 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 01-November-18 | 6.76 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 01-November-18 | 6.74 | Put | Bond Future | 709 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 01-November-18 | 6.75 | Put | Bond Future | 699 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 01-November-18 | 6.76 | Put | Bond Future | 690 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 07-February-19 | | | Bond Future | 7.34 | 100.4134 | 100.4728 | 100.4134 | 0.00 |
| 16/05/2018 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 769 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 776 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 761 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 02-August-18 | | | Bond Future | 7.56 | 100.3819 | 100.4613 | 100.3819 | 29,697.00 |
| 16/05/2018 | R208 On 02-August-18 | 7.14 | Call | Bond Future | 66 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | R208 On 02-August-18 | 7.12 | Call | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 02-August-18 | 7.13 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 02-August-18 | 7.13 | Put | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 02-August-18 | 7.14 | Put | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 02-August-18 | 7.12 | Put | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 01-November-18 | | | Bond Future | 7.59 | 98.7827 | 98.8637 | 98.7827 | 0.00 |
| 16/05/2018 | R208 On 01-November-18 | 7.11 | Call | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 01-November-18 | 7.12 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 01-November-18 | 7.10 | Call | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 01-November-18 | 7.12 | Put | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 01-November-18 | 7.10 | Put | Bond Future | 1210 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 01-November-18 | 7.11 | Put | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 07-February-19 | | | Bond Future | 7.64 | 100.6985 | 100.7814 | 100.6985 | 0.00 |
| 16/05/2018 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 1325 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | | | Bond Future | 9.25 | 76.1088 | 76.2984 | 76.1088 | 76,025.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 6438 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 900 | 1 | 1 | 1 | 5,000.00 |
| 16/05/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 2492 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 9915 | 10 | 10 | 10 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.83 | Call | Bond Future | 620 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 3546 | 3 | 4 | 3 | 435.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 7371 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 9.21 | Call | Bond Future | 1638 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.49 | Call | Bond Future | 180 | 0 | 0 | 0 | 500.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 158 | 0 | 0 | 0 | 5,000.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 7426 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 7481 | 7 | 7 | 7 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 133 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 814 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 5979 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 2984 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.83 | Put | Bond Future | 3651 | 4 | 4 | 4 | 500.00 |
| 16/05/2018 | R209 On 02-August-18 | 8.49 | Put | Bond Future | 5770 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R209 On 02-August-18 | 9.21 | Put | Bond Future | 1949 | 2 | 2 | 2 | 500.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 31 | 0 | 0 | 0 | 435.00 |
| 16/05/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 1292 | 1 | 1 | 1 | 5,000.00 |
| 16/05/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 231 | 0 | 0 | 0 | 435.00 |
| 16/05/2018 | R209 On 01-November-18 | | | Bond Future | 9.31 | 74.3260 | 74.5192 | 74.3260 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 73631 | 73 | 74 | 73 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 73631 | 73 | 74 | 73 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 10.00 | Call | Bond Future | 5690 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 5547 | 5 | 6 | 5 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 73631 | 73 | 74 | 73 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 2847 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 5406 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 8445 | 8 | 8 | 8 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 488 | 1 | 0 | 1 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 1252 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 10.00 | Put | Bond Future | 1160 | 1 | 1 | 1 | 5,850.00 |
| 16/05/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 1205 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 2626 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/05/2018 | R209 On 07-February-19 | | | Bond Future | 9.37 | 75.7673 | 75.9646 | 75.7673 | 0.00 |
| 16/05/2018 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 2296 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 2324 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 2268 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5173 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5130 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5087 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R210 On 02-August-18 | | | Bond Future | 191.46 | 191.3894 | 191.4573 | 191.3894 | 2,159.00 |
| 16/05/2018 | R210 On 01-November-18 | | | Bond Future | 192.42 | 192.3539 | 192.4239 | 192.3539 | 0.00 |
| 16/05/2018 | R210 On 07-February-19 | | | Bond Future | 196.20 | 196.1250 | 196.1973 | 196.1250 | 0.00 |
| 16/05/2018 | R212 On 02-August-18 | | | Bond Future | 155.59 | 155.5355 | 155.5865 | 155.5355 | 3,975.00 |
| 16/05/2018 | R212 On 01-November-18 | | | Bond Future | 158.40 | 158.3510 | 158.4036 | 158.3510 | 0.00 |
| 16/05/2018 | R212 On 07-February-19 | | | Bond Future | 159.36 | 159.3019 | 159.3561 | 159.3019 | 0.00 |
| 16/05/2018 | R213 On 02-August-18 | | | Bond Future | 9.01 | 88.0111 | 88.0918 | 88.0111 | 29,240.00 |
| 16/05/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 1852 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 1525 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 1555 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 1496 | 2 | 1 | 2 | 0.00 |
| 16/05/2018 | R213 On 01-November-18 | | | Bond Future | 9.07 | 86.0433 | 86.1257 | 86.0433 | 0.00 |
| 16/05/2018 | R213 On 01-November-18 | 8.66 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R213 On 01-November-18 | 8.65 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R213 On 01-November-18 | 8.64 | Call | Bond Future | 1296 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R213 On 01-November-18 | 8.65 | Put | Bond Future | 4120 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R213 On 01-November-18 | 8.64 | Put | Bond Future | 4165 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R213 On 01-November-18 | 8.66 | Put | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R213 On 07-February-19 | | | Bond Future | 9.13 | 87.7120 | 87.7963 | 87.7120 | 0.00 |
| 16/05/2018 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 1981 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 2007 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 4928 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 4887 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 4970 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R214 On 02-August-18 | | | Bond Future | 9.39 | 75.7287 | 75.8902 | 75.7287 | 30,055.00 |
| 16/05/2018 | R214 On 02-August-18 | 8.94 | Call | Bond Future | 606 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R214 On 02-August-18 | 8.96 | Call | Bond Future | 645 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2018 | R214 On 02-August-18 | 8.95 | Call | Bond Future | 625 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R214 On 02-August-18 | 8.95 | Put | Bond Future | 3975 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R214 On 02-August-18 | 8.96 | Put | Bond Future | 3916 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R214 On 02-August-18 | 8.94 | Put | Bond Future | 4034 | 4 | 4 | 4 | 0.00 |
| 16/05/2018 | R214 On 01-November-18 | | | Bond Future | 9.45 | 73.7939 | 73.9585 | 73.7939 | 0.00 |
| 16/05/2018 | R214 On 01-November-18 | 8.98 | Call | Bond Future | 1436 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R214 On 01-November-18 | 8.99 | Call | Bond Future | 1462 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R214 On 01-November-18 | 9.00 | Call | Bond Future | 1487 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R214 On 01-November-18 | 9.00 | Put | Bond Future | 4833 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R214 On 01-November-18 | 8.98 | Put | Bond Future | 4937 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R214 On 01-November-18 | 8.99 | Put | Bond Future | 4884 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R214 On 07-February-19 | | | Bond Future | 9.51 | 75.2250 | 75.3932 | 75.2250 | 0.00 |
| 16/05/2018 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 2250 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 2278 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 2221 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 5765 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 5717 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 5669 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R248 On 02-August-18 | | | Bond Future | 9.41 | 96.8962 | 97.1995 | 96.8962 | 101,451.00 |
| 16/05/2018 | R248 On 02-August-18 | 8.99 | Call | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R248 On 02-August-18 | 8.98 | Call | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R248 On 02-August-18 | 8.97 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 16/05/2018 | R248 On 02-August-18 | 8.98 | Put | Bond Future | 5100 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R248 On 02-August-18 | 8.97 | Put | Bond Future | 5176 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R248 On 02-August-18 | 8.99 | Put | Bond Future | 5026 | 5 | 5 | 5 | 0.00 |
| 16/05/2018 | R248 On 01-November-18 | | | Bond Future | 9.47 | 94.2012 | 94.5102 | 94.2012 | 0.00 |
| 16/05/2018 | R248 On 01-November-18 | 9.01 | Call | Bond Future | 1956 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R248 On 01-November-18 | 9.03 | Call | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R248 On 01-November-18 | 9.02 | Call | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 16/05/2018 | R248 On 01-November-18 | 9.02 | Put | Bond Future | 6309 | 7 | 6 | 7 | 0.00 |
| 16/05/2018 | R248 On 01-November-18 | 9.03 | Put | Bond Future | 6243 | 6 | 6 | 6 | 0.00 |
| 16/05/2018 | R248 On 01-November-18 | 9.01 | Put | Bond Future | 6375 | 7 | 6 | 7 | 0.00 |
| 16/05/2018 | R248 On 07-February-19 | | | Bond Future | 9.53 | 96.0280 | 96.3435 | 96.0280 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 16/05/2018 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 2989 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 3026 | 3 | 3 | 3 | 0.00 |
| 16/05/2018 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 7403 | 8 | 7 | 8 | 0.00 |
| 16/05/2018 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 7527 | 8 | 8 | 8 | 0.00 |
| 16/05/2018 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 7465 | 8 | 7 | 8 | 0.00 |