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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/03/2018 TO: 22/03/2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 2025 On 03-May-18 | | | Bond Future | 134.60 | 133.9162 | 134.5988 | 133.9162 | 1,033.00 |
| 22/03/2018 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 1379 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 1389 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2025 On 02-August-18 | | | Bond Future | 135.71 | 135.0196 | 135.7149 | 135.0196 | 0.00 |
| 22/03/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 945 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 955 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 935 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2029 On 03-May-18 | | | Bond Future | 103.18 | 101.7640 | 103.1778 | 101.7640 | 1,370.00 |
| 22/03/2018 | 2029 On 02-August-18 | | | Bond Future | 105.09 | 103.6514 | 105.0915 | 103.6514 | 0.00 |
| 22/03/2018 | 2030 On 03-May-18 | | | Bond Future | 8.43 | 98.2540 | 98.9484 | 98.2540 | 96,089.00 |
| 22/03/2018 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 7255 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 7383 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 7319 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 17 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | 2030 On 02-August-18 | | | Bond Future | 8.47 | 96.0657 | 96.7727 | 96.0657 | 127.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 7095 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 2295 | 2 | 2 | 2 | 7,850.00 |
| 22/03/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 4100 | 4 | 4 | 4 | 7,850.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 7152 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 7324 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 7037 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 351 | 0 | 0 | 0 | 7,850.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 378 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 1980 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | 2032 On 03-May-18 | | | Bond Future | 8.62 | 97.0747 | 97.9085 | 97.0747 | 61,647.00 |
| 22/03/2018 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 8026 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 8095 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 8164 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2032 On 02-August-18 | | | Bond Future | 8.65 | 98.8703 | 99.7192 | 98.8703 | 2.00 |
| 22/03/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 7955 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 7894 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 7832 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 424 | 1 | 0 | 1 | 0.00 |
| 22/03/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 432 | 1 | 0 | 1 | 0.00 |
| 22/03/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 417 | 1 | 0 | 1 | 0.00 |
| 22/03/2018 | 2033 On 03-May-18 | | | Bond Future | 107.04 | 105.6794 | 107.0434 | 105.6794 | 6,055.00 |
| 22/03/2018 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 647 | 2 | 1 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 657 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 667 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2033 On 02-August-18 | | | Bond Future | 109.03 | 107.6394 | 109.0288 | 107.6394 | 0.00 |
| 22/03/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 901 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 911 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 891 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2037 On 03-May-18 | | | Bond Future | 8.84 | 98.1110 | 99.1839 | 98.1110 | 48,150.00 |
| 22/03/2018 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 9316 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 9466 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 9391 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2037 On 02-August-18 | | | Bond Future | 8.88 | 95.6697 | 96.7622 | 95.6697 | 731.00 |
| 22/03/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 9235 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 9302 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 9370 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 464 | 1 | 0 | 1 | 0.00 |
| 22/03/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 479 | 1 | 0 | 1 | 0.00 |
| 22/03/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 471 | 1 | 0 | 1 | 0.00 |
| 22/03/2018 | 2038 On 03-May-18 | | | Bond Future | 130.87 | 129.0276 | 130.8720 | 129.0276 | 8,991.00 |
| 22/03/2018 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 1418 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 1398 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 1408 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | 2038 On 02-August-18 | | | Bond Future | 131.75 | 129.8677 | 131.7465 | 129.8677 | 0.00 |
| 22/03/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 2784 | 5 | 3 | 5 | 0.00 |
| 22/03/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 2794 | 5 | 3 | 5 | 0.00 |
| 22/03/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 2804 | 5 | 3 | 5 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | | | Bond Future | 8.91 | 102.0033 | 103.2599 | 102.0033 | 41,923.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 10269 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 8.50 | Call | Bond Future | 290 | 0 | 0 | 0 | 1,011.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 10189 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 9.00 | Call | Bond Future | 2097 | 1 | 2 | 1 | 1,239.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.00 | Call | Bond Future | 9707 | 8 | 10 | 8 | 1,500.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 10349 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 9.00 | Put | Bond Future | 1224 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.00 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 8.50 | Put | Bond Future | 4337 | 5 | 4 | 5 | 0.00 |
| 22/03/2018 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2040 On 02-August-18 | | | Bond Future | 8.95 | 99.3836 | 100.6632 | 99.3836 | 420.00 |
| 22/03/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 10185 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 10112 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 10040 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 521 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 512 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2044 On 03-May-18 | | | Bond Future | 8.95 | 99.1042 | 100.3408 | 99.1042 | 26,382.00 |
| 22/03/2018 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 10436 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 10355 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 10275 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 24 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | 2044 On 02-August-18 | | | Bond Future | 8.99 | 96.5561 | 97.8152 | 96.5561 | 0.00 |
| 22/03/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 10108 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 10253 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 10181 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | 2046 On 03-May-18 | | | Bond Future | 123.05 | 119.4451 | 123.0469 | 119.4451 | 10,874.00 |
| 22/03/2018 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 4893 | 8 | 5 | 8 | 0.00 |
| 22/03/2018 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 4903 | 9 | 5 | 9 | 0.00 |
| 22/03/2018 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 4883 | 8 | 5 | 8 | 0.00 |
| 22/03/2018 | 2046 On 02-August-18 | | | Bond Future | 125.33 | 121.6604 | 125.3291 | 121.6604 | 0.00 |
| 22/03/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 3461 | 7 | 3 | 7 | 0.00 |
| 22/03/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 3441 | 7 | 3 | 7 | 0.00 |
| 22/03/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 3451 | 7 | 3 | 7 | 0.00 |
| 22/03/2018 | 2050 On 03-May-18 | | | Bond Future | 130.70 | 126.5045 | 130.7048 | 126.5045 | 9,788.00 |
| 22/03/2018 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 4925 | 9 | 5 | 9 | 0.00 |
| 22/03/2018 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 4905 | 9 | 5 | 9 | 0.00 |
| 22/03/2018 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 4915 | 9 | 5 | 9 | 0.00 |
| 22/03/2018 | 2050 On 02-August-18 | | | Bond Future | 131.40 | 127.1181 | 131.3962 | 127.1181 | 0.00 |
| 22/03/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 6144 | 10 | 6 | 10 | 0.00 |
| 22/03/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 6124 | 10 | 6 | 10 | 0.00 |
| 22/03/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 6134 | 10 | 6 | 10 | 0.00 |
| 22/03/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | AL37 On 03-May-18 | | | Index Future | 591.40 | 590.5760 | 591.4030 | 590.5760 | 0.00 |
| 22/03/2018 | AL37 On 02-August-18 | | | Index Future | 602.34 | 601.4990 | 602.3400 | 601.4990 | 0.00 |
| 22/03/2018 | AL7T On 03-May-18 | | | Index Future | 696.40 | 692.6910 | 696.3950 | 692.6910 | 0.00 |
| 22/03/2018 | AL7T On 02-August-18 | | | Index Future | 709.27 | 705.5030 | 709.2740 | 705.5030 | 0.00 |
| 22/03/2018 | ALBI On 03-May-18 | | | Index Future | 638.26 | 633.1190 | 638.2590 | 633.1190 | 814.00 |
| 22/03/2018 | ALBI On 02-August-18 | | | Index Future | 650.06 | 644.8300 | 650.0630 | 644.8300 | 0.00 |
| 22/03/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C044 On 31-January-44 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/03/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/03/2018 | EL28 On 03-May-18 | | | Bond Future | 131.52 | 130.0197 | 131.5233 | 130.0197 | 0.00 |
| 22/03/2018 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 1657 | 3 | 2 | 3 | 0.00 |
| 22/03/2018 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 1667 | 3 | 2 | 3 | 0.00 |
| 22/03/2018 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 1677 | 3 | 2 | 3 | 0.00 |
| 22/03/2018 | EL28 On 02-August-18 | | | Bond Future | 133.96 | 132.4312 | 133.9627 | 132.4312 | 0.00 |
| 22/03/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 977 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 987 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 967 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | ES33 On 03-May-18 | | | Bond Future | 10.13 | 80.0472 | 80.8436 | 80.0472 | 9,466.00 |
| 22/03/2018 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 6601 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 6716 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 6658 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | ES33 On 02-August-18 | | | Bond Future | 10.20 | 81.5278 | 82.3388 | 81.5278 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 5722 | 5 | 6 | 5 | 0.00 |
| 22/03/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 5780 | 5 | 6 | 5 | 0.00 |
| 22/03/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 5838 | 5 | 6 | 5 | 0.00 |
| 22/03/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | ES42 On 03-May-18 | | | Bond Future | 10.30 | 83.3800 | 84.4244 | 83.3800 | 7,957.00 |
| 22/03/2018 | ES42 On 02-August-18 | | | Bond Future | 10.37 | 84.9222 | 85.9858 | 84.9222 | 0.00 |
| 22/03/2018 | GOVI On 03-May-18 | | | GOVI | 634.78 | 630.1070 | 634.7760 | 630.1070 | 472.00 |
| 22/03/2018 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 444860 | 40 | 44 | 40 | 0.00 |
| 22/03/2018 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 445060 | 40 | 45 | 40 | 0.00 |
| 22/03/2018 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 444960 | 40 | 44 | 40 | 0.00 |
| 22/03/2018 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | GOVI On 02-August-18 | | | GOVI | 646.52 | 641.7620 | 646.5160 | 641.7620 | 0.00 |
| 22/03/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 408060 | 36 | 41 | 36 | 0.00 |
| 22/03/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 407960 | 36 | 41 | 36 | 0.00 |
| 22/03/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 408160 | 36 | 41 | 36 | 0.00 |
| 22/03/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/03/2018 | IGOV On 03-May-18 | | | Index Future | 258.53 | 255.3170 | 258.5300 | 255.3170 | 1,137.00 |
| 22/03/2018 | IGOV On 02-August-18 | | | Index Future | 263.33 | 260.0520 | 263.3250 | 260.0520 | 0.00 |
| 22/03/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.91 | 99.9100 | 99.9100 | 99.9100 | 0.00 |
| 22/03/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.03 | 100.0300 | 100.0300 | 100.0300 | 0.00 |
| 22/03/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.43 | 100.4500 | 100.4300 | 100.4500 | 0.00 |
| 22/03/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.38 | 99.4000 | 99.3800 | 99.4000 | 0.00 |
| 22/03/2018 | IS01 On 20-June-19 | | | Interest Rate Swap | 99.98 | 100.0100 | 99.9800 | 100.0100 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.59 | 98.5900 | 98.5900 | 98.5900 | 0.00 |
| 22/03/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.50 | 98.5000 | 98.5000 | 98.5000 | 0.00 |
| 22/03/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.81 | 98.8300 | 98.8100 | 98.8300 | 0.00 |
| 22/03/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.13 | 99.1500 | 99.1300 | 99.1500 | 0.00 |
| 22/03/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.43 | 99.4600 | 99.4300 | 99.4600 | 0.00 |
| 22/03/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.74 | 99.7800 | 99.7400 | 99.7800 | 0.00 |
| 22/03/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.60 | 100.6500 | 100.6000 | 100.6500 | 0.00 |
| 22/03/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.26 | 98.3100 | 98.2600 | 98.3100 | 0.00 |
| 22/03/2018 | IS02 On 22-June-20 | | | Interest Rate Swap | 100.04 | 100.1100 | 100.0400 | 100.1100 | 0.00 |
| 22/03/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.44 | 95.5600 | 95.4400 | 95.5600 | 0.00 |
| 22/03/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.56 | 94.7000 | 94.5600 | 94.7000 | 0.00 |
| 22/03/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.65 | 93.8100 | 93.6500 | 93.8100 | 0.00 |
| 22/03/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.73 | 93.9100 | 93.7300 | 93.9100 | 0.00 |
| 22/03/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.83 | 96.0300 | 95.8300 | 96.0300 | 51.00 |
| 22/03/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.88 | 96.0900 | 95.8800 | 96.0900 | 0.00 |
| 22/03/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.99 | 97.2100 | 96.9900 | 97.2100 | 0.00 |
| 22/03/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.11 | 99.3400 | 99.1100 | 99.3400 | 0.00 |
| 22/03/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.28 | 100.5300 | 100.2800 | 100.5300 | 0.00 |
| 22/03/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 95.28 | 95.5400 | 95.2800 | 95.5400 | 0.00 |
| 22/03/2018 | IS05 On 20-June-23 | | | Interest Rate Swap | 99.56 | 99.8300 | 99.5600 | 99.8300 | 0.00 |
| 22/03/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 92.73 | 93.1800 | 92.7300 | 93.1800 | 0.00 |
| 22/03/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 89.64 | 90.1000 | 89.6400 | 90.1000 | 0.00 |
| 22/03/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 88.30 | 88.7800 | 88.3000 | 88.7800 | 0.00 |
| 22/03/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 90.43 | 90.9100 | 90.4300 | 90.9100 | 0.00 |
| 22/03/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 94.20 | 94.6700 | 94.2000 | 94.6700 | 0.00 |
| 22/03/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 92.69 | 93.1700 | 92.6900 | 93.1700 | 0.00 |
| 22/03/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 94.72 | 95.2000 | 94.7200 | 95.2000 | 0.00 |
| 22/03/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 98.41 | 98.8900 | 98.4100 | 98.8900 | 0.00 |
| 22/03/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 98.69 | 99.1800 | 98.6900 | 99.1800 | 0.00 |
| 22/03/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 93.80 | 94.3200 | 93.8000 | 94.3200 | 0.00 |
| 22/03/2018 | IS10 On 20-June-28 | | | Interest Rate Swap | 99.28 | 99.7900 | 99.2800 | 99.7900 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 22/03/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 22/03/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 22/03/2018 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.94 | 93.0600 | 93.0600 | 93.0600 | 0.00 |
| 22/03/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 93.1100 | 93.1100 | 0.00 |
| 22/03/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 93.2300 | 93.2300 | 0.00 |
| 22/03/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 22/03/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 35,000.00 |
| 22/03/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 22/03/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.91 | 93.0900 | 93.0900 | 93.0900 | 0.00 |
| 22/03/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 93.0800 | 93.0800 | 0.00 |
| 22/03/2018 | R023 On 03-May-18 | | | Bond Future | 7.36 | 102.8410 | 103.0060 | 102.8410 | 72,975.00 |
| 22/03/2018 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 3608 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 3646 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 22/03/2018 | R023 On 03-May-18 | 9.19 | Call | Bond Future | 7074 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | R023 On 03-May-18 | 9.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 22/03/2018 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R035 On 03-May-18 | | | Bond Future | 8.77 | 101.6133 | 102.5878 | 101.6133 | 66,923.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 9302 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | R035 On 03-May-18 | 8.75 | Call | Bond Future | 1843 | 1 | 2 | 1 | 1,000.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.25 | Call | Bond Future | 4597 | 4 | 5 | 4 | 0.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 9377 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 9228 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.25 | Put | Bond Future | 482 | 1 | 0 | 1 | 1,000.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 38 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | R035 On 03-May-18 | 8.75 | Put | Bond Future | 1987 | 3 | 2 | 3 | 0.00 |
| 22/03/2018 | R035 On 02-August-18 | | | Bond Future | 8.80 | 103.4929 | 104.4851 | 103.4929 | 3.00 |
| 22/03/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 6716 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 6832 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 6774 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 1508 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 1552 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | | | Bond Future | 8.01 | 118.6892 | 119.2392 | 118.6892 | 195,938.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 5999 | 5 | 6 | 5 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 10.14 | Call | Bond Future | 13245 | 13 | 13 | 13 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.30 | Call | Bond Future | 8273 | 8 | 8 | 8 | 1,120.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 5937 | 5 | 6 | 5 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.69 | Call | Bond Future | 4523 | 4 | 5 | 4 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.50 | Call | Bond Future | 3390 | 3 | 3 | 3 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 7.85 | Call | Bond Future | 536 | 0 | 1 | 0 | 500.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.19 | Call | Bond Future | 7600 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.70 | Call | Bond Future | 4584 | 4 | 5 | 4 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.85 | Call | Bond Future | 5505 | 5 | 6 | 5 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.75 | Call | Bond Future | 10975 | 10 | 11 | 10 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 5875 | 5 | 6 | 5 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.72 | Call | Bond Future | 10797 | 10 | 11 | 10 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.40 | Call | Bond Future | 2822 | 2 | 3 | 2 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.00 | Call | Bond Future | 971 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.35 | Call | Bond Future | 2549 | 2 | 3 | 2 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.45 | Call | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.69 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.70 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.50 | Put | Bond Future | 160 | 0 | 0 | 0 | 3,500.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.19 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,200.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.85 | Put | Bond Future | 32 | 0 | 0 | 0 | 4,745.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | R186 On 03-May-18 | 8.35 | Put | Bond Future | 299 | 0 | 0 | 0 | 500.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.45 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 10,640.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.40 | Put | Bond Future | 244 | 0 | 0 | 0 | 3,500.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.00 | Put | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 7.85 | Put | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 9.30 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | | | Bond Future | 8.03 | 115.5844 | 116.1442 | 115.5844 | 191.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 3713 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 2727 | 2 | 3 | 2 | 1,470.00 |
| 22/03/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 541 | 0 | 1 | 0 | 1,470.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 3666 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 3760 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 1323 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 4131 | 5 | 4 | 5 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 912 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 880 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | | | Bond Future | 8.05 | 117.7485 | 118.3182 | 117.7485 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 4075 | 4 | 4 | 4 | 5,000.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 4380 | 4 | 4 | 4 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 7305 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 4337 | 4 | 4 | 4 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 2181 | 2 | 2 | 2 | 5,000.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 4425 | 4 | 4 | 4 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 604 | 1 | 1 | 1 | 5,000.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 1396 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 2786 | 3 | 3 | 3 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 1361 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 1378 | 2 | 1 | 2 | 0.00 |
| 22/03/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 1508 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | R197 On 03-May-18 | | | Bond Future | 308.41 | 307.0476 | 308.4121 | 307.0476 | 2,388.00 |
| 22/03/2018 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 3972 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 3952 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 3962 | 3 | 4 | 3 | 0.00 |
| 22/03/2018 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R202 On 03-May-18 | | | Bond Future | 243.77 | 241.4011 | 243.7701 | 241.4011 | 23,064.00 |
| 22/03/2018 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 4081 | 6 | 4 | 6 | 0.00 |
| 22/03/2018 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 4064 | 6 | 4 | 6 | 0.00 |
| 22/03/2018 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 4072 | 6 | 4 | 6 | 0.00 |
| 22/03/2018 | R204 On 03-May-18 | | | Bond Future | 6.32 | 104.0293 | 104.0299 | 104.0293 | 21,652.00 |
| 22/03/2018 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 1629 | 0 | 2 | 0 | 0.00 |
| 22/03/2018 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 1632 | 0 | 2 | 0 | 0.00 |
| 22/03/2018 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 1626 | 0 | 2 | 0 | 0.00 |
| 22/03/2018 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 1166 | 0 | 1 | 0 | 0.00 |
| 22/03/2018 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 1163 | 0 | 1 | 0 | 0.00 |
| 22/03/2018 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 1160 | 0 | 1 | 0 | 0.00 |
| 22/03/2018 | R207 On 03-May-18 | | | Bond Future | 6.64 | 103.1733 | 103.2050 | 103.1733 | 23,523.00 |
| 22/03/2018 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 1472 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 1441 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R208 On 03-May-18 | | | Bond Future | 6.95 | 100.0679 | 100.1738 | 100.0679 | 35,809.00 |
| 22/03/2018 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 2087 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 2112 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | | | Bond Future | 8.77 | 77.2977 | 78.1227 | 77.2977 | 79,606.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 7515 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 10.22 | Call | Bond Future | 9808 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 8455 | 8 | 8 | 8 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 10.73 | Call | Bond Future | 12808 | 12 | 13 | 12 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.75 | Call | Bond Future | 6880 | 6 | 7 | 6 | 435.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.77 | Call | Bond Future | 7008 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.30 | Call | Bond Future | 4027 | 3 | 4 | 3 | 1,321.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 7578 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.19 | Call | Bond Future | 3360 | 3 | 3 | 3 | 250.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.47 | Call | Bond Future | 5094 | 4 | 5 | 4 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 8.95 | Call | Bond Future | 2032 | 2 | 2 | 2 | 1,321.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 7452 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.19 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 9 | 0 | 0 | 0 | 11,067.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.47 | Put | Bond Future | 98 | 0 | 0 | 0 | 250.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.77 | Put | Bond Future | 28 | 0 | 0 | 0 | 250.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.30 | Put | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 8.95 | Put | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 10.22 | Put | Bond Future | 2 | 0 | 0 | 0 | 435.00 |
| 22/03/2018 | R209 On 03-May-18 | 9.75 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 03-May-18 | 10.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 435.00 |
| 22/03/2018 | R209 On 02-August-18 | | | Bond Future | 8.80 | 78.7274 | 79.5676 | 78.7274 | 816.00 |
| 22/03/2018 | R209 On 02-August-18 | 9.43 | Call | Bond Future | 5301 | 5 | 5 | 5 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 13189 | 12 | 13 | 12 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 9660 | 9 | 10 | 9 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 8.96 | Call | Bond Future | 2971 | 2 | 3 | 2 | 5,000.00 |
| 22/03/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 6565 | 6 | 7 | 6 | 435.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 10621 | 10 | 11 | 10 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 8.46 | Call | Bond Future | 1182 | 1 | 1 | 1 | 5,000.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 10677 | 10 | 11 | 10 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 10733 | 10 | 11 | 10 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 8.46 | Put | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 8.96 | Put | Bond Future | 1787 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 185 | 0 | 0 | 0 | 435.00 |
| 22/03/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 36 | 0 | 0 | 0 | 435.00 |
| 22/03/2018 | R209 On 02-August-18 | 9.43 | Put | Bond Future | 832 | 1 | 1 | 1 | 5,000.00 |
| 22/03/2018 | R209 On 01-November-18 | | | Bond Future | 8.83 | 77.0528 | 77.9081 | 77.0528 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 77020 | 76 | 77 | 76 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 77020 | 76 | 77 | 76 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 8522 | 8 | 9 | 8 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 77020 | 76 | 77 | 76 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 5316 | 5 | 5 | 5 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 8371 | 8 | 8 | 8 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 11644 | 11 | 12 | 11 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 828 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 1707 | 2 | 2 | 2 | 0.00 |
| 22/03/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R210 On 03-May-18 | | | Bond Future | 190.80 | 188.6314 | 190.8014 | 188.6314 | 2,159.00 |
| 22/03/2018 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 649 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 639 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 659 | 3 | 1 | 3 | 0.00 |
| 22/03/2018 | R212 On 03-May-18 | | | Bond Future | 155.96 | 155.6752 | 155.9586 | 155.6752 | 4,755.00 |
| 22/03/2018 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 1679 | 1 | 2 | 1 | 0.00 |
| 22/03/2018 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 1659 | 1 | 2 | 1 | 0.00 |
| 22/03/2018 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 1669 | 1 | 2 | 1 | 0.00 |
| 22/03/2018 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R213 On 03-May-18 | | | Bond Future | 8.50 | 88.9748 | 89.6930 | 88.9748 | 44,803.00 |
| 22/03/2018 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 7102 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 7164 | 6 | 7 | 6 | 0.00 |
| 22/03/2018 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 7227 | 7 | 7 | 7 | 0.00 |
| 22/03/2018 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R213 On 02-August-18 | | | Bond Future | 8.53 | 90.6205 | 91.3518 | 90.6205 | 1.00 |
| 22/03/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 4541 | 4 | 5 | 4 | 0.00 |
| 22/03/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 4490 | 4 | 4 | 4 | 0.00 |
| 22/03/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 4439 | 4 | 4 | 4 | 0.00 |
| 22/03/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 919 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 22/03/2018 | R214 On 03-May-18 | | | Bond Future | 8.88 | 77.0991 | 78.0927 | 77.0991 | 46,749.00 |
| 22/03/2018 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 8005 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 8071 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 7940 | 7 | 8 | 7 | 0.00 |
| 22/03/2018 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 25 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2018 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R248 On 03-May-18 | | | Bond Future | 8.92 | 98.6185 | 99.9020 | 98.6185 | 90,984.00 |
| 22/03/2018 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 10722 | 9 | 11 | 9 | 0.00 |
| 22/03/2018 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 10640 | 9 | 11 | 9 | 0.00 |
| 22/03/2018 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 10557 | 9 | 11 | 9 | 0.00 |
| 22/03/2018 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 22/03/2018 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |