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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 2025 On 03-May-18 | | | Bond Future | 131.78 | 131.7516 | 131.7814 | 131.7516 | 1,033.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM | Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 1429 | | 1 | 1429 | 1 | 0.00 |
| 13/02/2018 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 1419 | | 1 | 1419 | 1 | 0.00 |
| 13/02/2018 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 1439 | | 1 | 1439 | 1 | 0.00 |
| 13/02/2018 | 2025 On 02-August-18 | | | Bond Future | 132.85 | | 132.8169 | 132.8476 | 132.8169 | 0.00 |
| 13/02/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 3812 | | 4 | 3812 | 4 | 0.00 |
| 13/02/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 3822 | | 4 | 3822 | 4 | 0.00 |
| 13/02/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 3802 | | 4 | 3802 | 4 | 0.00 |
| 13/02/2018 | 2029 On 03-May-18 | | | Bond Future | 99.94 | | 99.9450 | 99.9359 | 99.9450 | 1,370.00 |
| 13/02/2018 | 2029 On 02-August-18 | | | Bond Future | 101.79 | | 101.8003 | 101.7911 | 101.8003 | 0.00 |
| 13/02/2018 | 2030 On 03-May-18 | | | Bond Future | 8.99 | | 95.4061 | 8.9866 | 95.4061 | 91,406.00 |
| 13/02/2018 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 4193 | | 4 | 4193 | 4 | 0.00 |
| 13/02/2018 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 4291 | | 5 | 4291 | 5 | 0.00 |
| 13/02/2018 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 4242 | | 5 | 4242 | 5 | 0.00 |
| 13/02/2018 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 830 | | 1 | 830 | 1 | 0.00 |
| 13/02/2018 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 814 | | 1 | 814 | 1 | 0.00 |
| 13/02/2018 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 846 | | 1 | 846 | 1 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | | | Bond Future | 9.04 | | 93.1654 | 9.0404 | 93.1654 | 127.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 4652 | | 5 | 4652 | 5 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 1736 | | 2 | 1736 | 2 | 7,850.00 |
| 13/02/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 2715 | | 3 | 2715 | 3 | 7,850.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 4694 | | 5 | 4694 | 5 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 4823 | | 5 | 4823 | 5 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 4609 | | 5 | 4609 | 5 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 1811 | | 2 | 1811 | 2 | 7,850.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 1875 | | 2 | 1875 | 2 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 1919 | | 2 | 1919 | 2 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 3594 | | 3 | 3594 | 3 | 0.00 |
| 13/02/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 1897 | | 2 | 1897 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 5384 | 5 | 5384 | 5 | 0.00 |
| 13/02/2018 | 2032 On 03-May-18 | | | Bond Future | 9.20 | 93.8692 | 9.1973 | 93.8692 | 62,948.00 |
| 13/02/2018 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4209 | 5 | 4209 | 5 | 0.00 |
| 13/02/2018 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4264 | 5 | 4264 | 5 | 0.00 |
| 13/02/2018 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4319 | 5 | 4319 | 5 | 0.00 |
| 13/02/2018 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 13/02/2018 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 13/02/2018 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 13/02/2018 | 2032 On 02-August-18 | | | Bond Future | 9.25 | 95.6056 | 9.2501 | 95.6056 | 2.00 |
| 13/02/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 4736 | 5 | 4736 | 5 | 0.00 |
| 13/02/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 4689 | 5 | 4689 | 5 | 0.00 |
| 13/02/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 4642 | 5 | 4642 | 5 | 0.00 |
| 13/02/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 13/02/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 1738 | 2 | 1738 | 2 | 0.00 |
| 13/02/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 13/02/2018 | 2033 On 03-May-18 | | | Bond Future | 103.06 | 103.0740 | 103.0649 | 103.0740 | 6,055.00 |
| 13/02/2018 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 4625 | 5 | 4625 | 5 | 0.00 |
| 13/02/2018 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 13/02/2018 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 4645 | 5 | 4645 | 5 | 0.00 |
| 13/02/2018 | 2033 On 02-August-18 | | | Bond Future | 104.98 | 104.9875 | 104.9783 | 104.9875 | 0.00 |
| 13/02/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 4952 | 5 | 4952 | 5 | 0.00 |
| 13/02/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 4962 | 5 | 4962 | 5 | 0.00 |
| 13/02/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 4942 | 5 | 4942 | 5 | 0.00 |
| 13/02/2018 | 2037 On 03-May-18 | | | Bond Future | 9.49 | 94.0215 | 9.4909 | 94.0215 | 43,874.00 |
| 13/02/2018 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4578 | 5 | 4578 | 5 | 0.00 |
| 13/02/2018 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4694 | 5 | 4694 | 5 | 0.00 |
| 13/02/2018 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4636 | 5 | 4636 | 5 | 0.00 |
| 13/02/2018 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 799 | 1 | 799 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 13/02/2018 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 13/02/2018 | 2037 On 02-August-18 | | | Bond Future | 9.55 | 91.5048 | 9.5496 | 91.5048 | 731.00 |
| 13/02/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 5093 | 5 | 5093 | 5 | 0.00 |
| 13/02/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 5143 | 5 | 5143 | 5 | 0.00 |
| 13/02/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 5194 | 5 | 5194 | 5 | 0.00 |
| 13/02/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 13/02/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 13/02/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |
| 13/02/2018 | 2038 On 03-May-18 | | | Bond Future | 125.10 | 125.1103 | 125.0992 | 125.1103 | 8,991.00 |
| 13/02/2018 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 7191 | 7 | 7191 | 7 | 0.00 |
| 13/02/2018 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 7171 | 7 | 7171 | 7 | 0.00 |
| 13/02/2018 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 7181 | 7 | 7181 | 7 | 0.00 |
| 13/02/2018 | 2038 On 02-August-18 | | | Bond Future | 125.87 | 125.8798 | 125.8687 | 125.8798 | 0.00 |
| 13/02/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 8661 | 9 | 8661 | 9 | 0.00 |
| 13/02/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 8671 | 9 | 8671 | 9 | 0.00 |
| 13/02/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 8681 | 9 | 8681 | 9 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | | | Bond Future | 9.56 | 97.7337 | 9.5608 | 97.7337 | 37,850.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 5086 | 5 | 5086 | 5 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 5023 | 5 | 5023 | 5 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.00 | Call | Bond Future | 4653 | 5 | 4653 | 5 | 1,500.00 |
| 13/02/2018 | 2040 On 03-May-18 | 9.00 | Call | Bond Future | 719 | 1 | 719 | 1 | 1,500.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 5149 | 6 | 5149 | 6 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | 9.00 | Put | Bond Future | 5816 | 5 | 5816 | 5 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.00 | Put | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 13/02/2018 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 793 | 1 | 793 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | 2040 On 02-August-18 | | | Bond Future | 9.62 | 95.0354 | 9.6194 | 95.0354 | 420.00 |
| 13/02/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 5609 | 6 | 5609 | 6 | 0.00 |
| 13/02/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 5555 | 6 | 5555 | 6 | 0.00 |
| 13/02/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 5501 | 6 | 5501 | 6 | 0.00 |
| 13/02/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 13/02/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 13/02/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 13/02/2018 | 2044 On 03-May-18 | | | Bond Future | 9.58 | 94.8962 | 9.5789 | 94.8962 | 23,396.00 |
| 13/02/2018 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 5310 | 6 | 5310 | 6 | 0.00 |
| 13/02/2018 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 5246 | 6 | 5246 | 6 | 0.00 |
| 13/02/2018 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 5183 | 6 | 5183 | 6 | 0.00 |
| 13/02/2018 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 13/02/2018 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 13/02/2018 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 13/02/2018 | 2044 On 02-August-18 | | | Bond Future | 9.64 | 92.2706 | 9.6352 | 92.2706 | 0.00 |
| 13/02/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 5629 | 6 | 5629 | 6 | 0.00 |
| 13/02/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 5739 | 6 | 5739 | 6 | 0.00 |
| 13/02/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 5684 | 6 | 5684 | 6 | 0.00 |
| 13/02/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 13/02/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 13/02/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 13/02/2018 | 2046 On 03-May-18 | | | Bond Future | 116.47 | 116.4753 | 116.4653 | 116.4753 | 10,874.00 |
| 13/02/2018 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 11475 | 11 | 11475 | 11 | 0.00 |
| 13/02/2018 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 11485 | 11 | 11485 | 11 | 0.00 |
| 13/02/2018 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 11465 | 11 | 11465 | 11 | 0.00 |
| 13/02/2018 | 2046 On 02-August-18 | | | Bond Future | 118.63 | 118.6374 | 118.6274 | 118.6374 | 0.00 |
| 13/02/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 10163 | 10 | 10163 | 10 | 0.00 |
| 13/02/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 10143 | 10 | 10143 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 10153 | 10 | 10153 | 10 | 0.00 |
| 13/02/2018 | 2050 On 03-May-18 | | | Bond Future | 123.04 | 123.0513 | 123.0410 | 123.0513 | 9,738.00 |
| 13/02/2018 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 12589 | 13 | 12589 | 13 | 0.00 |
| 13/02/2018 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 12569 | 13 | 12569 | 13 | 0.00 |
| 13/02/2018 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 12579 | 13 | 12579 | 13 | 0.00 |
| 13/02/2018 | 2050 On 02-August-18 | | | Bond Future | 123.59 | 123.6027 | 123.5924 | 123.6027 | 0.00 |
| 13/02/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 13948 | 14 | 13948 | 14 | 0.00 |
| 13/02/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 13928 | 14 | 13928 | 14 | 0.00 |
| 13/02/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 13938 | 14 | 13938 | 14 | 0.00 |
| 13/02/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | AL37 On 03-May-18 | | | Index Future | 584.46 | 585.2030 | 584.4630 | 585.2030 | 0.00 |
| 13/02/2018 | AL37 On 02-August-18 | | | Index Future | 595.28 | 596.0310 | 595.2780 | 596.0310 | 0.00 |
| 13/02/2018 | AL7T On 03-May-18 | | | Index Future | 675.88 | 677.9700 | 675.8750 | 677.9700 | 0.00 |
| 13/02/2018 | AL7T On 02-August-18 | | | Index Future | 688.38 | 690.5150 | 688.3820 | 690.5150 | 0.00 |
| 13/02/2018 | ALBI On 03-May-18 | | | Index Future | 612.25 | 614.3880 | 612.2470 | 614.3880 | 828.00 |
| 13/02/2018 | ALBI On 02-August-18 | | | Index Future | 623.58 | 625.7560 | 623.5770 | 625.7560 | 0.00 |
| 13/02/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/02/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/02/2018 | EL28 On 03-May-18 | | | Bond Future | 128.18 | 128.1927 | 128.1832 | 128.1927 | 0.00 |
| 13/02/2018 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 13/02/2018 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 5007 | 5 | 5007 | 5 | 0.00 |
| 13/02/2018 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 5017 | 5 | 5017 | 5 | 0.00 |
| 13/02/2018 | EL28 On 02-August-18 | | | Bond Future | 130.56 | 130.5723 | 130.5628 | 130.5723 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 4377 | 4 | 4377 | 4 | 0.00 |
| 13/02/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 4387 | 4 | 4387 | 4 | 0.00 |
| 13/02/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 13/02/2018 | ES33 On 03-May-18 | | | Bond Future | 10.72 | 77.3889 | 10.7160 | 77.3889 | 9,466.00 |
| 13/02/2018 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 2869 | 3 | 2869 | 3 | 0.00 |
| 13/02/2018 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 13/02/2018 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 2927 | 3 | 2927 | 3 | 0.00 |
| 13/02/2018 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | ES33 On 02-August-18 | | | Bond Future | 10.81 | 78.8205 | 10.8136 | 78.8205 | 0.00 |
| 13/02/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 13/02/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 13/02/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 13/02/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | ES42 On 03-May-18 | | | Bond Future | 10.88 | 80.5368 | 10.8750 | 80.5368 | 7,957.00 |
| 13/02/2018 | ES42 On 02-August-18 | | | Bond Future | 10.97 | 82.0264 | 10.9693 | 82.0264 | 0.00 |
| 13/02/2018 | GOVI On 03-May-18 | | | GOVI | 610.78 | 612.8350 | 610.7770 | 612.8350 | 608.00 |
| 13/02/2018 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 204870 | 23 | 204870 | 23 | 0.00 |
| 13/02/2018 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 205070 | 23 | 205070 | 23 | 0.00 |
| 13/02/2018 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 204970 | 23 | 204970 | 23 | 0.00 |
| 13/02/2018 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | GOVI On 02-August-18 | | | GOVI | 622.08 | 624.1750 | 622.0790 | 624.1750 | 0.00 |
| 13/02/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 163690 | 18 | 163690 | 18 | 0.00 |
| 13/02/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 163590 | 18 | 163590 | 18 | 0.00 |
| 13/02/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 163790 | 18 | 163790 | 18 | 0.00 |
| 13/02/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/02/2018 | IGOV On 03-May-18 | | | Index Future | 250.28 | 250.2980 | 250.2820 | 250.2980 | 1,146.00 |
| 13/02/2018 | IGOV On 02-August-18 | | | Index Future | 254.93 | 254.9450 | 254.9290 | 254.9450 | 0.00 |
| 13/02/2018 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.72 | 99.7200 | 99.7200 | 99.7200 | 0.00 |
| 13/02/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.90 | 99.8900 | 99.9000 | 99.8900 | 0.00 |
| 13/02/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.04 | 100.0300 | 100.0400 | 100.0300 | 0.00 |
| 13/02/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.48 | 100.4600 | 100.4800 | 100.4600 | 0.00 |
| 13/02/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.49 | 99.4700 | 99.4900 | 99.4700 | 0.00 |
| 13/02/2018 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.01 | 99.0100 | 99.0100 | 99.0100 | 0.00 |
| 13/02/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.59 | 98.5800 | 98.5900 | 98.5800 | 0.00 |
| 13/02/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.51 | 98.5000 | 98.5100 | 98.5000 | 0.00 |
| 13/02/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.86 | 98.8400 | 98.8600 | 98.8400 | 0.00 |
| 13/02/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.24 | 99.2200 | 99.2400 | 99.2200 | 0.00 |
| 13/02/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.59 | 99.5600 | 99.5900 | 99.5600 | 0.00 |
| 13/02/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.96 | 99.9300 | 99.9600 | 99.9300 | 0.00 |
| 13/02/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.88 | 100.8400 | 100.8800 | 100.8400 | 0.00 |
| 13/02/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.62 | 98.5600 | 98.6200 | 98.5600 | 0.00 |
| 13/02/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.05 | 95.9600 | 96.0500 | 95.9600 | 0.00 |
| 13/02/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.27 | 95.1700 | 95.2700 | 95.1700 | 0.00 |
| 13/02/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.46 | 94.3500 | 94.4600 | 94.3500 | 0.00 |
| 13/02/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.64 | 94.5100 | 94.6400 | 94.5100 | 0.00 |
| 13/02/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.84 | 96.6900 | 96.8400 | 96.6900 | 51.00 |
| 13/02/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.97 | 96.8200 | 96.9700 | 96.8200 | 0.00 |
| 13/02/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.17 | 98.0100 | 98.1700 | 98.0100 | 0.00 |
| 13/02/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.38 | 100.2200 | 100.3800 | 100.2200 | 0.00 |
| 13/02/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.63 | 101.4700 | 101.6300 | 101.4700 | 0.00 |
| 13/02/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.75 | 96.5800 | 96.7500 | 96.5800 | 0.00 |
| 13/02/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.98 | 94.7400 | 94.9800 | 94.7400 | 0.00 |
| 13/02/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.98 | 91.7300 | 91.9800 | 91.7300 | 0.00 |
| 13/02/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.72 | 90.4700 | 90.7200 | 90.4700 | 0.00 |
| 13/02/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.88 | 92.6300 | 92.8800 | 92.6300 | 0.00 |
| 13/02/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.66 | 96.4100 | 96.6600 | 96.4100 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 95.22 | 94.9600 | 95.2200 | 94.9600 | 0.00 |
| 13/02/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.27 | 97.0100 | 97.2700 | 97.0100 | 0.00 |
| 13/02/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.97 | 100.7200 | 100.9700 | 100.7200 | 0.00 |
| 13/02/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 101.30 | 101.0500 | 101.3000 | 101.0500 | 0.00 |
| 13/02/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 96.54 | 96.2800 | 96.5400 | 96.2800 | 0.00 |
| 13/02/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 13/02/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 13/02/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 13/02/2018 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 7.02 | 92.9800 | 7.0200 | 92.9800 | 0.00 |
| 13/02/2018 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.95 | 93.0500 | 6.9500 | 93.0500 | 2,500.00 |
| 13/02/2018 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.94 | 93.0600 | 6.9400 | 93.0600 | 0.00 |
| 13/02/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 6.9200 | 93.0800 | 0.00 |
| 13/02/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 6.8800 | 93.1200 | 0.00 |
| 13/02/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 13/02/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.93 | 93.0700 | 6.9300 | 93.0700 | 35,000.00 |
| 13/02/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.00 | 93.0000 | 7.0000 | 93.0000 | 0.00 |
| 13/02/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.08 | 92.9200 | 7.0800 | 92.9200 | 0.00 |
| 13/02/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.17 | 92.8300 | 7.1700 | 92.8300 | 0.00 |
| 13/02/2018 | R023 On 03-May-18 | | | Bond Future | 7.73 | 101.6711 | 7.7273 | 101.6711 | 66,216.00 |
| 13/02/2018 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 13/02/2018 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 13/02/2018 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2383 | 3 | 2383 | 3 | 0.00 |
| 13/02/2018 | R023 On 03-May-18 | 9.19 | Call | Bond Future | 5599 | 6 | 5599 | 6 | 0.00 |
| 13/02/2018 | R023 On 03-May-18 | 9.19 | Put | Bond Future | 5 | 0 | 5 | 0 | 2,500.00 |
| 13/02/2018 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 13/02/2018 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 13/02/2018 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 13/02/2018 | R035 On 03-May-18 | | | Bond Future | 9.39 | 97.7207 | 9.3924 | 97.7207 | 60,944.00 |
| 13/02/2018 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 13/02/2018 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 5182 | 6 | 5182 | 6 | 0.00 |
| 13/02/2018 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 5070 | 5 | 5070 | 5 | 0.00 |
| 13/02/2018 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 13/02/2018 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 13/02/2018 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 1123 | 1 | 1123 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | R035 On 02-August-18 | | | Bond Future | 9.45 | 99.5286 | 9.4464 | 99.5286 | 3.00 |
| 13/02/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 3867 | 4 | 3867 | 4 | 0.00 |
| 13/02/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 13/02/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 13/02/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 3991 | 4 | 3991 | 4 | 0.00 |
| 13/02/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 13/02/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 4079 | 4 | 4079 | 4 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | | | Bond Future | 8.48 | 116.4840 | 8.4787 | 116.4840 | 179,498.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.30 | Call | Bond Future | 5388 | 6 | 5388 | 6 | 1,120.00 |
| 13/02/2018 | R186 On 03-May-18 | 10.14 | Call | Bond Future | 10164 | 10 | 10164 | 10 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3399 | 4 | 3399 | 4 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.69 | Call | Bond Future | 2357 | 3 | 2357 | 3 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.75 | Call | Bond Future | 7931 | 8 | 7931 | 8 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.19 | Call | Bond Future | 4788 | 5 | 4788 | 5 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.70 | Call | Bond Future | 2399 | 3 | 2399 | 3 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.85 | Call | Bond Future | 3066 | 3 | 3066 | 3 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3350 | 4 | 3350 | 4 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.00 | Call | Bond Future | 505 | 1 | 505 | 1 | 4,745.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.72 | Call | Bond Future | 7759 | 8 | 7759 | 8 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.40 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 4,745.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.70 | Put | Bond Future | 971 | 1 | 971 | 1 | 3,500.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.69 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.19 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.85 | Put | Bond Future | 684 | 1 | 684 | 1 | 4,745.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.75 | Put | Bond Future | 46 | 0 | 46 | 0 | 3,200.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.72 | Put | Bond Future | 52 | 0 | 52 | 0 | 10,640.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.40 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 10.14 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.00 | Put | Bond Future | 3677 | 3 | 3677 | 3 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 561 | 0 | 561 | 0 | 0.00 |
| 13/02/2018 | R186 On 03-May-18 | 9.30 | Put | Bond Future | 208 | 0 | 208 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | R186 On 02-August-18 | | | Bond Future | 8.52 | 113.3385 | 8.5219 | 113.3385 | 782.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 1583 | 2 | 1583 | 2 | 1,470.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 13/02/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 451 | 1 | 451 | 1 | 1,470.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 3326 | 3 | 3326 | 3 | 0.00 |
| 13/02/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 7188 | 7 | 7188 | 7 | 0.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 13/02/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | | | Bond Future | 8.56 | 115.4739 | 8.5608 | 115.4739 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 5,000.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 5109 | 5 | 5109 | 5 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 1603 | 2 | 1603 | 2 | 5,000.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1601 | 2 | 1601 | 2 | 5,000.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 3142 | 3 | 3142 | 3 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 5401 | 5 | 5401 | 5 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 13/02/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 3350 | 3 | 3350 | 3 | 0.00 |
| 13/02/2018 | R197 On 03-May-18 | | | Bond Future | 301.01 | 301.0364 | 301.0073 | 301.0364 | 2,388.00 |
| 13/02/2018 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 3443 | 3 | 3443 | 3 | 0.00 |
| 13/02/2018 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 3453 | 3 | 3453 | 3 | 0.00 |
| 13/02/2018 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 3433 | 3 | 3433 | 3 | 0.00 |
| 13/02/2018 | R202 On 03-May-18 | | | Bond Future | 237.15 | 237.1744 | 237.1533 | 237.1744 | 23,050.00 |
| 13/02/2018 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 13/02/2018 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 67 | 0 | 67 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 13/02/2018 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 10403 | 10 | 10403 | 10 | 0.00 |
| 13/02/2018 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 10384 | 10 | 10384 | 10 | 0.00 |
| 13/02/2018 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 10394 | 10 | 10394 | 10 | 0.00 |
| 13/02/2018 | R204 On 03-May-18 | | | Bond Future | 6.90 | 103.7139 | 6.8969 | 103.7139 | 22,580.00 |
| 13/02/2018 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 13/02/2018 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 13/02/2018 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 13/02/2018 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 13/02/2018 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 13/02/2018 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 13/02/2018 | R207 On 03-May-18 | | | Bond Future | 6.97 | 102.7625 | 6.9741 | 102.7625 | 47,558.00 |
| 13/02/2018 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 13/02/2018 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 13/02/2018 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 935 | 1 | 935 | 1 | 0.00 |
| 13/02/2018 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 13/02/2018 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 13/02/2018 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 13/02/2018 | R208 On 03-May-18 | | | Bond Future | 7.29 | 99.4207 | 7.2876 | 99.4207 | 35,914.00 |
| 13/02/2018 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 13/02/2018 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 13/02/2018 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 13/02/2018 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 13/02/2018 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 13/02/2018 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | | | Bond Future | 9.37 | 74.0901 | 9.3742 | 74.0901 | 78,578.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 10.22 | Call | Bond Future | 5707 | 6 | 5707 | 6 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 4534 | 5 | 4534 | 5 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 10.73 | Call | Bond Future | 8515 | 9 | 8515 | 9 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.75 | Call | Bond Future | 3292 | 4 | 3292 | 4 | 435.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.77 | Call | Bond Future | 3387 | 4 | 3387 | 4 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.30 | Call | Bond Future | 1532 | 2 | 1532 | 2 | 1,321.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3823 | 4 | 3823 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | R209 On 03-May-18 | 8.95 | Call | Bond Future | 710 | 1 | 710 | 1 | 1,321.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.19 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 250.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.47 | Call | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 610 | 1 | 610 | 1 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.19 | Put | Bond Future | 2502 | 2 | 2502 | 2 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 8.95 | Put | Bond Future | 3698 | 3 | 3698 | 3 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 434 | 0 | 434 | 0 | 11,067.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.47 | Put | Bond Future | 1444 | 1 | 1444 | 1 | 250.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.77 | Put | Bond Future | 752 | 1 | 752 | 1 | 250.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.30 | Put | Bond Future | 2042 | 2 | 2042 | 2 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 10.22 | Put | Bond Future | 246 | 0 | 246 | 0 | 435.00 |
| 13/02/2018 | R209 On 03-May-18 | 9.75 | Put | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 13/02/2018 | R209 On 03-May-18 | 10.73 | Put | Bond Future | 53 | 0 | 53 | 0 | 435.00 |
| 13/02/2018 | R209 On 02-August-18 | | | Bond Future | 9.42 | 75.4607 | 9.4235 | 75.4607 | 835.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 9103 | 9 | 9103 | 9 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 6051 | 6 | 6051 | 6 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 3629 | 4 | 3629 | 4 | 435.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 6866 | 7 | 6866 | 7 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 6914 | 7 | 6914 | 7 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 6963 | 7 | 6963 | 7 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 1000 | 1 | 1000 | 1 | 435.00 |
| 13/02/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 376 | 0 | 376 | 0 | 435.00 |
| 13/02/2018 | R209 On 01-November-18 | | | Bond Future | 9.47 | 73.7335 | 9.4716 | 73.7335 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 72521 | 73 | 72521 | 73 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 72521 | 73 | 72521 | 73 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 5353 | 6 | 5353 | 6 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 72521 | 73 | 72521 | 73 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 5228 | 5 | 5228 | 5 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 7988 | 8 | 7988 | 8 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 2185 | 2 | 2185 | 2 | 255.00 |
| 13/02/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 2121 | 2 | 2121 | 2 | 255.00 |
| 13/02/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |
| 13/02/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R210 On 03-May-18 | | | Bond Future | 185.96 | 185.9730 | 185.9556 | 185.9730 | 2,159.00 |
| 13/02/2018 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 5494 | 5 | 5494 | 5 | 0.00 |
| 13/02/2018 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 5484 | 5 | 5484 | 5 | 0.00 |
| 13/02/2018 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 5504 | 5 | 5504 | 5 | 0.00 |
| 13/02/2018 | R212 On 03-May-18 | | | Bond Future | 153.52 | 153.5304 | 153.5151 | 153.5304 | 4,755.00 |
| 13/02/2018 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/02/2018 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 13/02/2018 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 13/02/2018 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 13/02/2018 | R213 On 03-May-18 | | | Bond Future | 9.06 | 86.1916 | 9.0618 | 86.1916 | 45,278.00 |
| 13/02/2018 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 13/02/2018 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 13/02/2018 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 13/02/2018 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 13/02/2018 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 534 | 0 | 534 | 0 | 0.00 |
| 13/02/2018 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 520 | 0 | 520 | 0 | 0.00 |
| 13/02/2018 | R213 On 02-August-18 | | | Bond Future | 9.11 | 87.7862 | 9.1093 | 87.7862 | 1.00 |
| 13/02/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 2506 | 3 | 2506 | 3 | 0.00 |
| 13/02/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 2477 | 3 | 2477 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/02/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 2447 | 3 | 2447 | 3 | 0.00 |
| 13/02/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 13/02/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 13/02/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 13/02/2018 | R214 On 03-May-18 | | | Bond Future | 9.52 | 73.6181 | 9.5235 | 73.6181 | 47,218.00 |
| 13/02/2018 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3866 | 4 | 3866 | 4 | 0.00 |
| 13/02/2018 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3916 | 4 | 3916 | 4 | 0.00 |
| 13/02/2018 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3816 | 4 | 3816 | 4 | 0.00 |
| 13/02/2018 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 13/02/2018 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 13/02/2018 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 13/02/2018 | R248 On 03-May-18 | | | Bond Future | 9.55 | 94.2343 | 9.5489 | 94.2343 | 96,779.00 |
| 13/02/2018 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 5345 | 6 | 5345 | 6 | 0.00 |
| 13/02/2018 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 5279 | 6 | 5279 | 6 | 0.00 |
| 13/02/2018 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 5214 | 6 | 5214 | 6 | 0.00 |
| 13/02/2018 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 13/02/2018 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 13/02/2018 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 784 | 1 | 784 | 1 | 0.00 |