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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 2025 On 04-May-17 | | | Bond Future | 129.34 | 129.3450 | 129.3423 | 129.3450 | 3,234.00 |
| 23/03/2017 | 2025 On 04-May-17 | 132.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 04-May-17 | 132.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 04-May-17 | 132.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 04-May-17 | 132.57 | Put | Bond Future | 3228 | 3 | 3228 | 3 | 0.00 |
| 23/03/2017 | 2025 On 04-May-17 | 132.56 | Put | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 23/03/2017 | 2025 On 04-May-17 | 132.58 | Put | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 23/03/2017 | 2025 On 03-August-17 | | | Bond Future | 130.49 | 130.4952 | 130.4926 | 130.4952 | 0.00 |
| 23/03/2017 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 3467 | 3 | 3467 | 3 | 0.00 |
| 23/03/2017 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 3487 | 3 | 3487 | 3 | 0.00 |
| 23/03/2017 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 3477 | 3 | 3477 | 3 | 0.00 |
| 23/03/2017 | 2025 On 02-November-17 | | | Bond Future | 133.09 | 133.0898 | 133.0851 | 133.0898 | 0.00 |
| 23/03/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 23/03/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 23/03/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 23/03/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2029 On 04-May-17 | | | Bond Future | 101.06 | 100.7402 | 101.0612 | 100.7402 | 2,272.00 |
| 23/03/2017 | 2029 On 04-May-17 | 100.65 | Call | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 23/03/2017 | 2029 On 04-May-17 | 100.67 | Call | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 23/03/2017 | 2029 On 04-May-17 | 100.66 | Call | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 23/03/2017 | 2029 On 04-May-17 | 100.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2029 On 04-May-17 | 100.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2029 On 04-May-17 | 100.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 04-May-17 | | | Bond Future | 8.71 | 96.5063 | 8.7120 | 96.5063 | 31,886.00 |
| 23/03/2017 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 4447 | 4 | 4447 | 4 | 0.00 |
| 23/03/2017 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 4379 | 4 | 4379 | 4 | 0.00 |
| 23/03/2017 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 4310 | 4 | 4310 | 4 | 0.00 |
| 23/03/2017 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 03-August-17 | | | Bond Future | 8.75 | 94.3439 | 8.7457 | 94.3439 | 0.00 |
| 23/03/2017 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 23/03/2017 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 23/03/2017 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |
| 23/03/2017 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 02-November-17 | | | Bond Future | 8.77 | 96.1983 | 8.7690 | 96.1983 | 0.00 |
| 23/03/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 4085 | 4 | 4085 | 4 | 0.00 |
| 23/03/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |
| 23/03/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 23/03/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2032 On 04-May-17 | | | Bond Future | 8.86 | 95.6983 | 8.8563 | 95.6983 | 22,637.00 |
| 23/03/2017 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 4813 | 5 | 4813 | 5 | 0.00 |
| 23/03/2017 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 4748 | 5 | 4748 | 5 | 0.00 |
| 23/03/2017 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 23/03/2017 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 23/03/2017 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 23/03/2017 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 23/03/2017 | 2032 On 03-August-17 | | | Bond Future | 8.89 | 97.5271 | 8.8891 | 97.5271 | 0.00 |
| 23/03/2017 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 5373 | 5 | 5373 | 5 | 0.00 |
| 23/03/2017 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 5265 | 5 | 5265 | 5 | 0.00 |
| 23/03/2017 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 23/03/2017 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 23/03/2017 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 23/03/2017 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 23/03/2017 | 2032 On 02-November-17 | | | Bond Future | 8.92 | 95.2851 | 8.9173 | 95.2851 | 0.00 |
| 23/03/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 5961 | 6 | 5961 | 6 | 0.00 |
| 23/03/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 6012 | 6 | 6012 | 6 | 0.00 |
| 23/03/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 6063 | 6 | 6063 | 6 | 0.00 |
| 23/03/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 1758 | 2 | 1758 | 2 | 0.00 |
| 23/03/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 23/03/2017 | 2033 On 04-May-17 | | | Bond Future | 107.08 | 106.7916 | 107.0808 | 106.7916 | 5,778.00 |
| 23/03/2017 | 2033 On 04-May-17 | 110.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 04-May-17 | 110.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 04-May-17 | 110.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 04-May-17 | 110.84 | Put | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 23/03/2017 | 2033 On 04-May-17 | 110.85 | Put | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 23/03/2017 | 2033 On 04-May-17 | 110.83 | Put | Bond Future | 3749 | 4 | 3749 | 4 | 0.00 |
| 23/03/2017 | 2033 On 03-August-17 | | | Bond Future | 109.15 | 108.8519 | 109.1469 | 108.8519 | 0.00 |
| 23/03/2017 | 2033 On 03-August-17 | 113.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 03-August-17 | 113.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 3973 | 4 | 3973 | 4 | 0.00 |
| 23/03/2017 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 3983 | 4 | 3983 | 4 | 0.00 |
| 23/03/2017 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 3993 | 4 | 3993 | 4 | 0.00 |
| 23/03/2017 | 2033 On 02-November-17 | | | Bond Future | 110.23 | 109.9259 | 110.2251 | 109.9259 | 0.00 |
| 23/03/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 23/03/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 23/03/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 23/03/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2037 On 04-May-17 | | | Bond Future | 9.13 | 96.4316 | 9.1345 | 96.4316 | 52,232.00 |
| 23/03/2017 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 4342 | 4 | 4342 | 4 | 0.00 |
| 23/03/2017 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 23/03/2017 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 23/03/2017 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 23/03/2017 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 453 | 0 | 453 | 0 | 0.00 |
| 23/03/2017 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 23/03/2017 | 2037 On 03-August-17 | | | Bond Future | 9.17 | 94.0173 | 9.1744 | 94.0173 | 160.00 |
| 23/03/2017 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 5112 | 5 | 5112 | 5 | 0.00 |
| 23/03/2017 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 5058 | 5 | 5058 | 5 | 0.00 |
| 23/03/2017 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 5004 | 5 | 5004 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 23/03/2017 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 23/03/2017 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 23/03/2017 | 2037 On 02-November-17 | | | Bond Future | 9.21 | 95.8654 | 9.2052 | 95.8654 | 0.00 |
| 23/03/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 6299 | 6 | 6299 | 6 | 0.00 |
| 23/03/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 6351 | 6 | 6351 | 6 | 0.00 |
| 23/03/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 6247 | 6 | 6247 | 6 | 0.00 |
| 23/03/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 2522 | 3 | 2522 | 3 | 0.00 |
| 23/03/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 2550 | 3 | 2550 | 3 | 0.00 |
| 23/03/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 23/03/2017 | 2038 On 04-May-17 | | | Bond Future | 133.82 | 133.8270 | 133.8241 | 133.8270 | 20,553.00 |
| 23/03/2017 | 2038 On 04-May-17 | 139.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 04-May-17 | 139.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 04-May-17 | 139.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 04-May-17 | 139.78 | Put | Bond Future | 5956 | 6 | 5956 | 6 | 0.00 |
| 23/03/2017 | 2038 On 04-May-17 | 139.79 | Put | Bond Future | 5966 | 6 | 5966 | 6 | 0.00 |
| 23/03/2017 | 2038 On 04-May-17 | 139.77 | Put | Bond Future | 5946 | 6 | 5946 | 6 | 0.00 |
| 23/03/2017 | 2038 On 03-August-17 | | | Bond Future | 134.89 | 134.8954 | 134.8927 | 134.8954 | 0.00 |
| 23/03/2017 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 6277 | 6 | 6277 | 6 | 0.00 |
| 23/03/2017 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 6267 | 6 | 6267 | 6 | 0.00 |
| 23/03/2017 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 6287 | 6 | 6287 | 6 | 0.00 |
| 23/03/2017 | 2038 On 02-November-17 | | | Bond Future | 137.57 | 137.5775 | 137.5728 | 137.5775 | 0.00 |
| 23/03/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 23/03/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 23/03/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 23/03/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2040 On 04-May-17 | | | Bond Future | 9.15 | 100.8964 | 9.1541 | 100.8964 | 9,680.00 |
| 23/03/2017 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 23/03/2017 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 4864 | 5 | 4864 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 4721 | 5 | 4721 | 5 | 0.00 |
| 23/03/2017 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 484 | 1 | 484 | 1 | 0.00 |
| 23/03/2017 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 23/03/2017 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 468 | 0 | 468 | 0 | 0.00 |
| 23/03/2017 | 2040 On 03-August-17 | | | Bond Future | 9.19 | 98.3169 | 9.1931 | 98.3169 | 0.00 |
| 23/03/2017 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 5655 | 6 | 5655 | 6 | 0.00 |
| 23/03/2017 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 5774 | 6 | 5774 | 6 | 0.00 |
| 23/03/2017 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 5714 | 6 | 5714 | 6 | 0.00 |
| 23/03/2017 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 23/03/2017 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 23/03/2017 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 23/03/2017 | 2040 On 02-November-17 | | | Bond Future | 9.22 | 100.2495 | 9.2232 | 100.2495 | 0.00 |
| 23/03/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 6794 | 7 | 6794 | 7 | 0.00 |
| 23/03/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 6849 | 7 | 6849 | 7 | 0.00 |
| 23/03/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 6739 | 7 | 6739 | 7 | 0.00 |
| 23/03/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 23/03/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 23/03/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 2925 | 3 | 2925 | 3 | 0.00 |
| 23/03/2017 | 2044 On 04-May-17 | | | Bond Future | 9.19 | 97.9505 | 9.1887 | 97.9505 | 23,791.00 |
| 23/03/2017 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 4907 | 5 | 4907 | 5 | 0.00 |
| 23/03/2017 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 4835 | 5 | 4835 | 5 | 0.00 |
| 23/03/2017 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 23/03/2017 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 495 | 1 | 495 | 1 | 0.00 |
| 23/03/2017 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 23/03/2017 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 23/03/2017 | 2044 On 03-August-17 | | | Bond Future | 9.23 | 95.4401 | 9.2267 | 95.4401 | 0.00 |
| 23/03/2017 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 5748 | 6 | 5748 | 6 | 0.00 |
| 23/03/2017 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 5630 | 6 | 5630 | 6 | 0.00 |
| 23/03/2017 | 2044 On 03-August-17 | 9.63 | Call | Bond Future | 5689 | 6 | 5689 | 6 | 0.00 |
| 23/03/2017 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 2030 | 2 | 2030 | 2 | 0.00 |
| 23/03/2017 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 23/03/2017 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 23/03/2017 | 2044 On 02-November-17 | | | Bond Future | 9.26 | 97.3161 | 9.2563 | 97.3161 | 0.00 |
| 23/03/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 6765 | 7 | 6765 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 6876 | 7 | 6876 | 7 | 0.00 |
| 23/03/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 6820 | 7 | 6820 | 7 | 0.00 |
| 23/03/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 23/03/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 23/03/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 23/03/2017 | 2046 On 04-May-17 | | | Bond Future | 131.87 | 131.8752 | 131.8725 | 131.8752 | 20,153.00 |
| 23/03/2017 | 2046 On 04-May-17 | 138.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 04-May-17 | 138.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 04-May-17 | 138.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 04-May-17 | 138.33 | Put | Bond Future | 6458 | 6 | 6458 | 6 | 0.00 |
| 23/03/2017 | 2046 On 04-May-17 | 138.34 | Put | Bond Future | 6468 | 6 | 6468 | 6 | 0.00 |
| 23/03/2017 | 2046 On 04-May-17 | 138.32 | Put | Bond Future | 6448 | 6 | 6448 | 6 | 0.00 |
| 23/03/2017 | 2046 On 03-August-17 | | | Bond Future | 134.42 | 134.4194 | 134.4169 | 134.4194 | 0.00 |
| 23/03/2017 | 2046 On 03-August-17 | 141.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 6773 | 7 | 6773 | 7 | 0.00 |
| 23/03/2017 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 6753 | 7 | 6753 | 7 | 0.00 |
| 23/03/2017 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 6763 | 7 | 6763 | 7 | 0.00 |
| 23/03/2017 | 2046 On 02-November-17 | | | Bond Future | 135.48 | 135.4878 | 135.4831 | 135.4878 | 0.00 |
| 23/03/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 23/03/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 23/03/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 23/03/2017 | 2050 On 04-May-17 | | | Bond Future | 142.38 | 142.3834 | 142.3804 | 142.3834 | 24,094.00 |
| 23/03/2017 | 2050 On 04-May-17 | 147.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 04-May-17 | 147.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 04-May-17 | 147.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 04-May-17 | 147.84 | Put | Bond Future | 5460 | 5 | 5460 | 5 | 0.00 |
| 23/03/2017 | 2050 On 04-May-17 | 147.83 | Put | Bond Future | 5450 | 5 | 5450 | 5 | 0.00 |
| 23/03/2017 | 2050 On 04-May-17 | 147.85 | Put | Bond Future | 5470 | 5 | 5470 | 5 | 0.00 |
| 23/03/2017 | 2050 On 03-August-17 | | | Bond Future | 143.45 | 143.4518 | 143.4492 | 143.4518 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 5771 | 6 | 5771 | 6 | 0.00 |
| 23/03/2017 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 5791 | 6 | 5791 | 6 | 0.00 |
| 23/03/2017 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 5781 | 6 | 5781 | 6 | 0.00 |
| 23/03/2017 | 2050 On 02-November-17 | | | Bond Future | 146.30 | 146.3039 | 146.2990 | 146.3039 | 0.00 |
| 23/03/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |
| 23/03/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 23/03/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 23/03/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | AL37 On 04-May-17 | | | Index Future | 537.91 | 537.3860 | 537.9060 | 537.3860 | 1.00 |
| 23/03/2017 | AL37 On 03-August-17 | | | Index Future | 548.19 | 547.6560 | 548.1860 | 547.6560 | 0.00 |
| 23/03/2017 | AL37 On 02-November-17 | | | Index Future | 558.95 | 558.4190 | 558.9500 | 558.4190 | 0.00 |
| 23/03/2017 | AL7T On 04-May-17 | | | Index Future | 627.04 | 625.8730 | 627.0420 | 625.8730 | 0.00 |
| 23/03/2017 | AL7T On 03-August-17 | | | Index Future | 639.03 | 637.8340 | 639.0250 | 637.8340 | 0.00 |
| 23/03/2017 | AL7T On 02-November-17 | | | Index Future | 651.57 | 650.3680 | 651.5730 | 650.3680 | 0.00 |
| 23/03/2017 | ALBI On 04-May-17 | | | Index Future | 571.57 | 570.9170 | 571.5710 | 570.9170 | 593.00 |
| 23/03/2017 | ALBI On 03-August-17 | | | Index Future | 582.49 | 581.8270 | 582.4940 | 581.8270 | 0.00 |
| 23/03/2017 | ALBI On 02-November-17 | | | Index Future | 593.93 | 593.2610 | 593.9320 | 593.2610 | 0.00 |
| 23/03/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/03/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/03/2017 | EL28 On 04-May-17 | | | Bond Future | 129.09 | 128.9660 | 129.0897 | 128.9660 | 0.00 |
| 23/03/2017 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 8810 | 9 | 8810 | 9 | 0.00 |
| 23/03/2017 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 8820 | 9 | 8820 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 8830 | 9 | 8830 | 9 | 0.00 |
| 23/03/2017 | EL28 On 03-August-17 | | | Bond Future | 131.58 | 131.4542 | 131.5805 | 131.4542 | 0.00 |
| 23/03/2017 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 03-August-17 | 135.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 23/03/2017 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 3580 | 4 | 3580 | 4 | 0.00 |
| 23/03/2017 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 3600 | 4 | 3600 | 4 | 0.00 |
| 23/03/2017 | EL28 On 02-November-17 | | | Bond Future | 132.43 | 132.3007 | 132.4274 | 132.3007 | 0.00 |
| 23/03/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 1443 | 2 | 1443 | 2 | 0.00 |
| 23/03/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 1463 | 2 | 1463 | 2 | 0.00 |
| 23/03/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 1453 | 2 | 1453 | 2 | 0.00 |
| 23/03/2017 | ES33 On 04-May-17 | | | Bond Future | 10.08 | 80.5853 | 10.0813 | 80.5853 | 9,466.00 |
| 23/03/2017 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 23/03/2017 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 23/03/2017 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 23/03/2017 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES33 On 03-August-17 | | | Bond Future | 10.15 | 82.1253 | 10.1482 | 82.1253 | 0.00 |
| 23/03/2017 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 2594 | 3 | 2594 | 3 | 0.00 |
| 23/03/2017 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 23/03/2017 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 2531 | 2 | 2531 | 2 | 0.00 |
| 23/03/2017 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES33 On 02-November-17 | | | Bond Future | 10.21 | 79.9466 | 10.2138 | 79.9466 | 0.00 |
| 23/03/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 23/03/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 23/03/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 2900 | 3 | 2900 | 3 | 0.00 |
| 23/03/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | ES42 On 04-May-17 | | | Bond Future | 10.21 | 84.9025 | 10.2120 | 84.9025 | 8,777.00 |
| 23/03/2017 | ES42 On 03-August-17 | | | Bond Future | 10.28 | 86.5251 | 10.2773 | 86.5251 | 0.00 |
| 23/03/2017 | ES42 On 02-November-17 | | | Bond Future | 10.34 | 83.9637 | 10.3403 | 83.9637 | 0.00 |
| 23/03/2017 | GOVI On 04-May-17 | | | GOVI | 569.48 | 568.7520 | 569.4780 | 568.7520 | 398.00 |
| 23/03/2017 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 3072880 | 307 | 3072880 | 307 | 0.00 |
| 23/03/2017 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 3072780 | 307 | 3072780 | 307 | 0.00 |
| 23/03/2017 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 3072980 | 307 | 3072980 | 307 | 0.00 |
| 23/03/2017 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 03-August-17 | | | GOVI | 580.36 | 579.6210 | 580.3610 | 579.6210 | 0.00 |
| 23/03/2017 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 192610 | 19 | 192610 | 19 | 0.00 |
| 23/03/2017 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 192510 | 19 | 192510 | 19 | 0.00 |
| 23/03/2017 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 192710 | 19 | 192710 | 19 | 0.00 |
| 23/03/2017 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 02-November-17 | | | GOVI | 591.76 | 591.0120 | 591.7570 | 591.0120 | 0.00 |
| 23/03/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 193170 | 19 | 193170 | 19 | 0.00 |
| 23/03/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 193070 | 19 | 193070 | 19 | 0.00 |
| 23/03/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 192970 | 19 | 192970 | 19 | 0.00 |
| 23/03/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/03/2017 | IGOV On 04-May-17 | | | Index Future | 252.18 | 252.0610 | 252.1840 | 252.0610 | 925.00 |
| 23/03/2017 | IGOV On 03-August-17 | | | Index Future | 257.05 | 256.9240 | 257.0500 | 256.9240 | 412.00 |
| 23/03/2017 | IGOV On 02-November-17 | | | Index Future | 262.16 | 262.0320 | 262.1570 | 262.0320 | 0.00 |
| 23/03/2017 | ILBI On 04-May-17 | | | Index Future | 682.72 | 682.7180 | 682.7180 | 682.7180 | 0.00 |
| 23/03/2017 | ILBI On 03-August-17 | | | Index Future | 695.69 | 695.6940 | 695.6940 | 695.6940 | 0.00 |
| 23/03/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 23/03/2017 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.61 | 99.6071 | 99.6071 | 99.6071 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.59 | 99.5941 | 99.5935 | 99.5941 | 0.00 |
| 23/03/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.77 | 99.7737 | 99.7716 | 99.7737 | 0.00 |
| 23/03/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.70 | 99.7102 | 99.7031 | 99.7102 | 0.00 |
| 23/03/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.85 | 99.8640 | 99.8456 | 99.8640 | 0.00 |
| 23/03/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.80 | 99.8025 | 99.8007 | 99.8025 | 0.00 |
| 23/03/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.98 | 98.9907 | 98.9825 | 98.9907 | 0.00 |
| 23/03/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.53 | 98.5517 | 98.5337 | 98.5517 | 0.00 |
| 23/03/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.47 | 98.4951 | 98.4702 | 98.4951 | 0.00 |
| 23/03/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.85 | 98.8800 | 98.8500 | 98.8800 | 0.00 |
| 23/03/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.23 | 99.2595 | 99.2308 | 99.2595 | 0.00 |
| 23/03/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.61 | 99.6423 | 99.6135 | 99.6423 | 0.00 |
| 23/03/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.14 | 96.2648 | 96.1410 | 96.2648 | 0.00 |
| 23/03/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.36 | 95.4951 | 95.3553 | 95.4951 | 0.00 |
| 23/03/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.54 | 94.6900 | 94.5444 | 94.6900 | 0.00 |
| 23/03/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.71 | 94.8538 | 94.7083 | 94.8538 | 0.00 |
| 23/03/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.88 | 97.0243 | 96.8821 | 97.0243 | 51.00 |
| 23/03/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.00 | 97.1465 | 97.0040 | 97.1465 | 0.00 |
| 23/03/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.18 | 98.3243 | 98.1828 | 98.3243 | 0.00 |
| 23/03/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.55 | 94.9644 | 94.5508 | 94.9644 | 0.00 |
| 23/03/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.53 | 91.9576 | 91.5255 | 91.9576 | 0.00 |
| 23/03/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.23 | 90.6909 | 90.2335 | 90.6909 | 0.00 |
| 23/03/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.34 | 92.8225 | 92.3355 | 92.8225 | 0.00 |
| 23/03/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.06 | 96.5668 | 96.0567 | 96.5668 | 0.00 |
| 23/03/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.59 | 95.1232 | 94.5866 | 95.1232 | 0.00 |
| 23/03/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.61 | 97.1551 | 96.6069 | 97.1551 | 0.00 |
| 23/03/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/03/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 23/03/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/03/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/03/2017 | JBAF On 19-April-17 | | | Jibar Tradeable Future | 7.32 | 92.6800 | 7.3200 | 92.6800 | 0.00 |
| 23/03/2017 | JBAF On 17-May-17 | | | Jibar Tradeable Future | 7.32 | 92.6800 | 7.3200 | 92.6800 | 0.00 |
| 23/03/2017 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.32 | 92.6800 | 7.3200 | 92.6800 | 0.00 |
| 23/03/2017 | JBAF On 19-July-17 | | | Jibar Tradeable Future | 7.32 | 92.6800 | 7.3200 | 92.6800 | 0.00 |
| 23/03/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.31 | 92.6900 | 7.3100 | 92.6900 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.30 | 92.7000 | 7.3000 | 92.7000 | 0.00 |
| 23/03/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.26 | 92.7400 | 7.2600 | 92.7400 | 0.00 |
| 23/03/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.25 | 92.7500 | 7.2500 | 92.7500 | 0.00 |
| 23/03/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.26 | 92.7400 | 7.2600 | 92.7400 | 0.00 |
| 23/03/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.30 | 92.7000 | 7.3000 | 92.7000 | 0.00 |
| 23/03/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 23/03/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 7.3400 | 92.6600 | 0.00 |
| 23/03/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 7.3400 | 92.6600 | 0.00 |
| 23/03/2017 | R023 On 04-May-17 | | | Bond Future | 7.88 | 100.7418 | 7.8800 | 100.7418 | 19,183.00 |
| 23/03/2017 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 23/03/2017 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 23/03/2017 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 3273 | 3 | 3273 | 3 | 0.00 |
| 23/03/2017 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 23/03/2017 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 23/03/2017 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 23/03/2017 | R023 On 03-August-17 | | | Bond Future | 7.88 | 102.6671 | 7.8843 | 102.6671 | 0.00 |
| 23/03/2017 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 3394 | 3 | 3394 | 3 | 0.00 |
| 23/03/2017 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 3464 | 3 | 3464 | 3 | 0.00 |
| 23/03/2017 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 23/03/2017 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 23/03/2017 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 369 | 0 | 369 | 0 | 0.00 |
| 23/03/2017 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 23/03/2017 | R023 On 02-November-17 | | | Bond Future | 7.88 | 100.7531 | 7.8821 | 100.7531 | 0.00 |
| 23/03/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 3403 | 3 | 3403 | 3 | 0.00 |
| 23/03/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 3466 | 3 | 3466 | 3 | 0.00 |
| 23/03/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 3435 | 3 | 3435 | 3 | 0.00 |
| 23/03/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 23/03/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 23/03/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 23/03/2017 | R035 On 04-May-17 | | | Bond Future | 9.06 | 100.0198 | 9.0574 | 100.0198 | 8,250.00 |
| 23/03/2017 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 3967 | 4 | 3967 | 4 | 0.00 |
| 23/03/2017 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 4129 | 4 | 4129 | 4 | 0.00 |
| 23/03/2017 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 23/03/2017 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R035 On 03-August-17 | | | Bond Future | 9.09 | 101.9311 | 9.0928 | 101.9311 | 0.00 |
| 23/03/2017 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 3560 | 4 | 3560 | 4 | 0.00 |
| 23/03/2017 | R035 On 03-August-17 | 9.51 | Call | Bond Future | 3479 | 3 | 3479 | 3 | 0.00 |
| 23/03/2017 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 3398 | 3 | 3398 | 3 | 0.00 |
| 23/03/2017 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R035 On 02-November-17 | | | Bond Future | 9.13 | 99.4320 | 9.1261 | 99.4320 | 0.00 |
| 23/03/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 23/03/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 23/03/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 3820 | 4 | 3820 | 4 | 0.00 |
| 23/03/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | | | Bond Future | 8.32 | 117.9850 | 8.3234 | 117.9850 | 111,474.00 |
| 23/03/2017 | R186 On 04-May-17 | 9.20 | Call | Bond Future | 6077 | 6 | 6077 | 6 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.94 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.70 | Call | Bond Future | 3014 | 3 | 3014 | 3 | 500.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.98 | Call | Bond Future | 4679 | 4 | 4679 | 4 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.44 | Call | Bond Future | 1722 | 2 | 1722 | 2 | 500.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.95 | Call | Bond Future | 4492 | 4 | 4492 | 4 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.98 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 9.20 | Put | Bond Future | 42 | 0 | 42 | 0 | 5,209.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.94 | Put | Bond Future | 140 | 0 | 140 | 0 | 500.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.95 | Put | Bond Future | 134 | 0 | 134 | 0 | 5,209.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.44 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 23/03/2017 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R186 On 04-May-17 | 8.70 | Put | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | | | Bond Future | 8.35 | 114.9369 | 8.3470 | 114.9369 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 9.50 | Call | Bond Future | 7965 | 8 | 7965 | 8 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 9.35 | Call | Bond Future | 7105 | 7 | 7105 | 7 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 4827 | 5 | 4827 | 5 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.85 | Call | Bond Future | 4424 | 4 | 4424 | 4 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 4776 | 5 | 4776 | 5 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 9.50 | Put | Bond Future | 272 | 0 | 272 | 0 | 6,500.00 |
| 23/03/2017 | R186 On 03-August-17 | 9.35 | Put | Bond Future | 372 | 0 | 372 | 0 | 750.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.85 | Put | Bond Future | 979 | 1 | 979 | 1 | 750.00 |
| 23/03/2017 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 23/03/2017 | R186 On 02-November-17 | | | Bond Future | 8.36 | 117.1960 | 8.3621 | 117.1960 | 0.00 |
| 23/03/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 5047 | 5 | 5047 | 5 | 0.00 |
| 23/03/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 5093 | 5 | 5093 | 5 | 0.00 |
| 23/03/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 5139 | 5 | 5139 | 5 | 0.00 |
| 23/03/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 23/03/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |
| 23/03/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 23/03/2017 | R197 On 04-May-17 | | | Bond Future | 301.06 | 301.0679 | 301.0614 | 301.0679 | 1,063.00 |
| 23/03/2017 | R197 On 04-May-17 | 308.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 04-May-17 | 308.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 04-May-17 | 308.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 04-May-17 | 308.59 | Put | Bond Future | 7529 | 8 | 7529 | 8 | 0.00 |
| 23/03/2017 | R197 On 04-May-17 | 308.60 | Put | Bond Future | 7539 | 8 | 7539 | 8 | 0.00 |
| 23/03/2017 | R197 On 04-May-17 | 308.58 | Put | Bond Future | 7519 | 8 | 7519 | 8 | 0.00 |
| 23/03/2017 | R197 On 03-August-17 | | | Bond Future | 299.92 | 299.9240 | 299.9179 | 299.9240 | 0.00 |
| 23/03/2017 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 8132 | 8 | 8132 | 8 | 0.00 |
| 23/03/2017 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 8152 | 8 | 8152 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 8142 | 8 | 8142 | 8 | 0.00 |
| 23/03/2017 | R197 On 02-November-17 | | | Bond Future | 305.88 | 305.8874 | 305.8765 | 305.8874 | 0.00 |
| 23/03/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 23/03/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 23/03/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 23/03/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 04-May-17 | | | Bond Future | 248.13 | 247.8161 | 248.1321 | 247.8161 | 33,747.00 |
| 23/03/2017 | R202 On 04-May-17 | 256.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 04-May-17 | 256.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 04-May-17 | 256.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 04-May-17 | 256.71 | Put | Bond Future | 8578 | 9 | 8578 | 9 | 0.00 |
| 23/03/2017 | R202 On 04-May-17 | 256.72 | Put | Bond Future | 8588 | 9 | 8588 | 9 | 0.00 |
| 23/03/2017 | R202 On 04-May-17 | 256.73 | Put | Bond Future | 8598 | 9 | 8598 | 9 | 0.00 |
| 23/03/2017 | R202 On 03-August-17 | | | Bond Future | 249.23 | 248.9044 | 249.2270 | 248.9044 | 0.00 |
| 23/03/2017 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 9133 | 9 | 9133 | 9 | 0.00 |
| 23/03/2017 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 9143 | 9 | 9143 | 9 | 0.00 |
| 23/03/2017 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 9123 | 9 | 9123 | 9 | 0.00 |
| 23/03/2017 | R202 On 02-November-17 | | | Bond Future | 254.18 | 253.8534 | 254.1784 | 253.8534 | 0.00 |
| 23/03/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 23/03/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 23/03/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 23/03/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R203 On 04-May-17 | | | Bond Future | 7.14 | 101.5765 | 7.1421 | 101.5765 | 31,101.00 |
| 23/03/2017 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 23/03/2017 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 23/03/2017 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 23/03/2017 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 23/03/2017 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 23/03/2017 | R203 On 03-August-17 | | | Bond Future | 5.98 | 103.4812 | 5.9755 | 103.4812 | 0.00 |
| 23/03/2017 | R203 On 03-August-17 | 4.87 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/03/2017 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/03/2017 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/03/2017 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 23/03/2017 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 23/03/2017 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 23/03/2017 | R204 On 04-May-17 | | | Bond Future | 7.34 | 104.0931 | 7.3376 | 104.0931 | 27,359.00 |
| 23/03/2017 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 23/03/2017 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 23/03/2017 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 23/03/2017 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 23/03/2017 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 23/03/2017 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 23/03/2017 | R204 On 03-August-17 | | | Bond Future | 7.26 | 102.0421 | 7.2600 | 102.0421 | 0.00 |
| 23/03/2017 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 23/03/2017 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 23/03/2017 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 23/03/2017 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 23/03/2017 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 23/03/2017 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 23/03/2017 | R204 On 02-November-17 | | | Bond Future | 7.09 | 104.0478 | 7.0927 | 104.0478 | 0.00 |
| 23/03/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 23/03/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 23/03/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 23/03/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 23/03/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 23/03/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 23/03/2017 | R207 On 04-May-17 | | | Bond Future | 7.37 | 101.9373 | 7.3724 | 101.9373 | 76,268.00 |
| 23/03/2017 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |
| 23/03/2017 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 23/03/2017 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/03/2017 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 23/03/2017 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | | | Bond Future | 7.33 | 100.2421 | 7.3345 | 100.2421 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1912 | 2 | 1912 | 2 | 51.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 2352 | 2 | 2352 | 2 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 23/03/2017 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 23/03/2017 | R207 On 02-November-17 | | | Bond Future | 7.25 | 102.2124 | 7.2505 | 102.2124 | 0.00 |
| 23/03/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 23/03/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 23/03/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 23/03/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 23/03/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 23/03/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 23/03/2017 | R208 On 04-May-17 | | | Bond Future | 7.51 | 98.1115 | 7.5115 | 98.1115 | 23,301.00 |
| 23/03/2017 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 23/03/2017 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 23/03/2017 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 2797 | 3 | 2797 | 3 | 0.00 |
| 23/03/2017 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 23/03/2017 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 23/03/2017 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 23/03/2017 | R208 On 03-August-17 | | | Bond Future | 7.49 | 99.9864 | 7.4922 | 99.9864 | 0.00 |
| 23/03/2017 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 23/03/2017 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 2655 | 3 | 2655 | 3 | 0.00 |
| 23/03/2017 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 23/03/2017 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 23/03/2017 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 23/03/2017 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 23/03/2017 | R208 On 02-November-17 | | | Bond Future | 7.45 | 98.5488 | 7.4536 | 98.5488 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 23/03/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 2380 | 2 | 2380 | 2 | 0.00 |
| 23/03/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 23/03/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 23/03/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 23/03/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | | | Bond Future | 9.05 | 75.5142 | 9.0462 | 75.5142 | 62,480.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.63 | Call | Bond Future | 4288 | 4 | 4288 | 4 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 8.93 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 1,130.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.33 | Call | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.63 | Put | Bond Future | 226 | 0 | 226 | 0 | 1,130.00 |
| 23/03/2017 | R209 On 04-May-17 | 8.93 | Put | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.33 | Put | Bond Future | 627 | 1 | 627 | 1 | 1,130.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 23/03/2017 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 23/03/2017 | R209 On 03-August-17 | | | Bond Future | 9.08 | 76.9574 | 9.0790 | 76.9574 | 0.00 |
| 23/03/2017 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 23/03/2017 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 3943 | 4 | 3943 | 4 | 0.00 |
| 23/03/2017 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 23/03/2017 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 23/03/2017 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 23/03/2017 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 1479 | 2 | 1479 | 2 | 0.00 |
| 23/03/2017 | R209 On 02-November-17 | | | Bond Future | 9.11 | 75.3193 | 9.1079 | 75.3193 | 0.00 |
| 23/03/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 4941 | 5 | 4941 | 5 | 0.00 |
| 23/03/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 23/03/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 4897 | 5 | 4897 | 5 | 0.00 |
| 23/03/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 23/03/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 23/03/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 23/03/2017 | R210 On 04-May-17 | | | Bond Future | 187.12 | 186.9427 | 187.1180 | 186.9427 | 1,698.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R210 On 04-May-17 | 192.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 04-May-17 | 192.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 04-May-17 | 192.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 04-May-17 | 192.31 | Put | Bond Future | 5192 | 5 | 5192 | 5 | 0.00 |
| 23/03/2017 | R210 On 04-May-17 | 192.33 | Put | Bond Future | 5212 | 5 | 5212 | 5 | 0.00 |
| 23/03/2017 | R210 On 04-May-17 | 192.32 | Put | Bond Future | 5202 | 5 | 5202 | 5 | 0.00 |
| 23/03/2017 | R210 On 03-August-17 | | | Bond Future | 190.73 | 190.5494 | 190.7285 | 190.5494 | 0.00 |
| 23/03/2017 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 03-August-17 | 196.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 5562 | 6 | 5562 | 6 | 0.00 |
| 23/03/2017 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 5572 | 6 | 5572 | 6 | 0.00 |
| 23/03/2017 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 5552 | 6 | 5552 | 6 | 0.00 |
| 23/03/2017 | R210 On 02-November-17 | | | Bond Future | 192.09 | 191.9061 | 192.0857 | 191.9061 | 0.00 |
| 23/03/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 23/03/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 23/03/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 23/03/2017 | R212 On 04-May-17 | | | Bond Future | 149.49 | 149.4283 | 149.4923 | 149.4283 | 3,268.00 |
| 23/03/2017 | R212 On 04-May-17 | 152.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 04-May-17 | 152.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 04-May-17 | 152.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 04-May-17 | 152.24 | Put | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 23/03/2017 | R212 On 04-May-17 | 152.23 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 23/03/2017 | R212 On 04-May-17 | 152.25 | Put | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 23/03/2017 | R212 On 03-August-17 | | | Bond Future | 150.33 | 150.2615 | 150.3269 | 150.2615 | 0.00 |
| 23/03/2017 | R212 On 03-August-17 | 153.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 03-August-17 | 153.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 03-August-17 | 153.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 23/03/2017 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 23/03/2017 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 3033 | 3 | 3033 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R212 On 02-November-17 | | | Bond Future | 153.31 | 153.2492 | 153.3135 | 153.2492 | 0.00 |
| 23/03/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 23/03/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 23/03/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 23/03/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/03/2017 | R213 On 04-May-17 | | | Bond Future | 8.75 | 87.1921 | 8.7544 | 87.1921 | 44,651.00 |
| 23/03/2017 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 23/03/2017 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 4426 | 4 | 4426 | 4 | 0.00 |
| 23/03/2017 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 23/03/2017 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 23/03/2017 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 23/03/2017 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 23/03/2017 | R213 On 03-August-17 | | | Bond Future | 8.78 | 88.8584 | 8.7828 | 88.8584 | 0.00 |
| 23/03/2017 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 4745 | 5 | 4745 | 5 | 0.00 |
| 23/03/2017 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 4794 | 5 | 4794 | 5 | 0.00 |
| 23/03/2017 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 4844 | 5 | 4844 | 5 | 0.00 |
| 23/03/2017 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 23/03/2017 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 23/03/2017 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 23/03/2017 | R213 On 02-November-17 | | | Bond Future | 8.81 | 87.0536 | 8.8089 | 87.0536 | 0.00 |
| 23/03/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 5292 | 5 | 5292 | 5 | 0.00 |
| 23/03/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 5200 | 5 | 5200 | 5 | 0.00 |
| 23/03/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 5246 | 5 | 5246 | 5 | 0.00 |
| 23/03/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 1594 | 2 | 1594 | 2 | 0.00 |
| 23/03/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 23/03/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 23/03/2017 | R214 On 04-May-17 | | | Bond Future | 9.11 | 75.9592 | 9.1105 | 75.9592 | 34,975.00 |
| 23/03/2017 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 23/03/2017 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 23/03/2017 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 23/03/2017 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 23/03/2017 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 23/03/2017 | R214 On 03-August-17 | | | Bond Future | 9.14 | 77.4108 | 9.1419 | 77.4108 | 0.00 |
| 23/03/2017 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 23/03/2017 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 4342 | 4 | 4342 | 4 | 0.00 |
| 23/03/2017 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 4390 | 4 | 4390 | 4 | 0.00 |
| 23/03/2017 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 23/03/2017 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 1523 | 2 | 1523 | 2 | 0.00 |
| 23/03/2017 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 23/03/2017 | R214 On 02-November-17 | | | Bond Future | 9.17 | 75.6347 | 9.1715 | 75.6347 | 0.00 |
| 23/03/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 5160 | 5 | 5160 | 5 | 0.00 |
| 23/03/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 5251 | 5 | 5251 | 5 | 0.00 |
| 23/03/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 5205 | 5 | 5205 | 5 | 0.00 |
| 23/03/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 23/03/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 23/03/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 2140 | 2 | 2140 | 2 | 0.00 |
| 23/03/2017 | R248 On 04-May-17 | | | Bond Future | 9.17 | 97.2858 | 9.1711 | 97.2858 | 72,762.00 |
| 23/03/2017 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 5183 | 5 | 5183 | 5 | 0.00 |
| 23/03/2017 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 5108 | 5 | 5108 | 5 | 0.00 |
| 23/03/2017 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 5035 | 5 | 5035 | 5 | 0.00 |
| 23/03/2017 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 23/03/2017 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 488 | 1 | 488 | 1 | 0.00 |
| 23/03/2017 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 23/03/2017 | R248 On 03-August-17 | | | Bond Future | 9.20 | 99.1450 | 9.2040 | 99.1450 | 170.00 |
| 23/03/2017 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 5653 | 6 | 5653 | 6 | 0.00 |
| 23/03/2017 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 5713 | 6 | 5713 | 6 | 0.00 |
| 23/03/2017 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 5593 | 6 | 5593 | 6 | 0.00 |
| 23/03/2017 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 23/03/2017 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 23/03/2017 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 2226 | 2 | 2226 | 2 | 0.00 |
| 23/03/2017 | R248 On 02-November-17 | | | Bond Future | 9.24 | 96.6545 | 9.2350 | 96.6545 | 0.00 |
| 23/03/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 6793 | 7 | 6793 | 7 | 0.00 |
| 23/03/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 6908 | 7 | 6908 | 7 | 0.00 |
| 23/03/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 6850 | 7 | 6850 | 7 | 0.00 |
| 23/03/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 3003 | 3 | 3003 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/03/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 23/03/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |