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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 2025 On 01-February-18 | | | Bond Future | 127.14 | 127.1523 | 127.1403 | 127.1523 | 1,070.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 6760 | 7 | 6760 | 7 | 0.00 |
| 28/11/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 6740 | 7 | 6740 | 7 | 0.00 |
| 28/11/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 6750 | 7 | 6750 | 7 | 0.00 |
| 28/11/2017 | 2025 On 03-May-18 | | | Bond Future | 129.52 | 129.5350 | 129.5226 | 129.5350 | 0.00 |
| 28/11/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 3687 | 4 | 3687 | 4 | 0.00 |
| 28/11/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 3677 | 4 | 3677 | 4 | 0.00 |
| 28/11/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 28/11/2017 | 2025 On 02-August-18 | | | Bond Future | 131.97 | 131.9812 | 131.9668 | 131.9812 | 0.00 |
| 28/11/2017 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 4693 | 5 | 4693 | 5 | 0.00 |
| 28/11/2017 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 28/11/2017 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 28/11/2017 | 2029 On 01-February-18 | | | Bond Future | 97.21 | 97.2224 | 97.2137 | 97.2224 | 1,370.00 |
| 28/11/2017 | 2029 On 03-May-18 | | | Bond Future | 98.02 | 98.0263 | 98.0172 | 98.0263 | 0.00 |
| 28/11/2017 | 2029 On 02-August-18 | | | Bond Future | 99.90 | 99.9111 | 99.9006 | 99.9111 | 0.00 |
| 28/11/2017 | 2030 On 01-February-18 | | | Bond Future | 9.66 | 88.1134 | 9.6568 | 88.1134 | 63,507.00 |
| 28/11/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 28/11/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 28/11/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 28/11/2017 | 2030 On 03-May-18 | | | Bond Future | 9.73 | 89.7571 | 9.7312 | 89.7571 | 0.00 |
| 28/11/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 28/11/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 1416 | 2 | 1416 | 2 | 0.00 |
| 28/11/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 28/11/2017 | 2030 On 02-August-18 | | | Bond Future | 9.81 | 87.4582 | 9.8052 | 87.4582 | 0.00 |
| 28/11/2017 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 2120 | 3 | 2120 | 3 | 0.00 |
| 28/11/2017 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 2248 | 3 | 2248 | 3 | 0.00 |
| 28/11/2017 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 2184 | 3 | 2184 | 3 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | | | Bond Future | 9.84 | 90.4401 | 9.8442 | 90.4401 | 42,499.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 468 | 0 | 468 | 0 | 7,800.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 345 | 0 | 345 | 0 | 7,500.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 717 | 1 | 717 | 1 | 750.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 626 | 1 | 626 | 1 | 6,800.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 4949 | 5 | 4949 | 5 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 3494 | 4 | 3494 | 4 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 3764 | 4 | 3764 | 4 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 28/11/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 4335 | 5 | 4335 | 5 | 0.00 |
| 28/11/2017 | 2032 On 03-May-18 | | | Bond Future | 9.92 | 87.9703 | 9.9176 | 87.9703 | 0.00 |
| 28/11/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 28/11/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 28/11/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 28/11/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 3578 | 4 | 3578 | 4 | 0.00 |
| 28/11/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 3658 | 4 | 3658 | 4 | 0.00 |
| 28/11/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 28/11/2017 | 2032 On 02-August-18 | | | Bond Future | 9.99 | 89.6432 | 9.9883 | 89.6432 | 0.00 |
| 28/11/2017 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 2758 | 3 | 2758 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 28/11/2017 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 28/11/2017 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 28/11/2017 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 4935 | 5 | 4935 | 5 | 0.00 |
| 28/11/2017 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 28/11/2017 | 2033 On 01-February-18 | | | Bond Future | 100.83 | 100.8407 | 100.8317 | 100.8407 | 5,283.00 |
| 28/11/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 8818 | 9 | 8818 | 9 | 0.00 |
| 28/11/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 8828 | 9 | 8828 | 9 | 0.00 |
| 28/11/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 8808 | 9 | 8808 | 9 | 0.00 |
| 28/11/2017 | 2033 On 03-May-18 | | | Bond Future | 101.63 | 101.6419 | 101.6324 | 101.6419 | 0.00 |
| 28/11/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 6058 | 6 | 6058 | 6 | 0.00 |
| 28/11/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 6068 | 6 | 6068 | 6 | 0.00 |
| 28/11/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 6078 | 6 | 6078 | 6 | 0.00 |
| 28/11/2017 | 2033 On 02-August-18 | | | Bond Future | 103.59 | 103.5962 | 103.5853 | 103.5962 | 0.00 |
| 28/11/2017 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 28/11/2017 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 6355 | 6 | 6355 | 6 | 0.00 |
| 28/11/2017 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 6335 | 6 | 6335 | 6 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | | | Bond Future | 10.07 | 86.4774 | 10.0673 | 86.4774 | 54,223.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.88 | Call | Bond Future | 1299 | 1 | 1299 | 1 | 2,000.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 10.72 | Call | Bond Future | 5129 | 5 | 5129 | 5 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 10.32 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 10.32 | Put | Bond Future | 1135 | 1 | 1135 | 1 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 2037 On 01-February-18 | 10.72 | Put | Bond Future | 428 | 1 | 428 | 1 | 2,000.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 2971 | 3 | 2971 | 3 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.88 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 28/11/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 28/11/2017 | 2037 On 03-May-18 | | | Bond Future | 10.14 | 88.0905 | 10.1413 | 88.0905 | 0.00 |
| 28/11/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 2644 | 2 | 2644 | 2 | 0.00 |
| 28/11/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 2711 | 2 | 2711 | 2 | 0.00 |
| 28/11/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 2677 | 2 | 2677 | 2 | 0.00 |
| 28/11/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 28/11/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 28/11/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 28/11/2017 | 2037 On 02-August-18 | | | Bond Future | 10.22 | 85.5095 | 10.2151 | 85.5095 | 0.00 |
| 28/11/2017 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 28/11/2017 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 28/11/2017 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 28/11/2017 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 5028 | 5 | 5028 | 5 | 0.00 |
| 28/11/2017 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 5115 | 5 | 5115 | 5 | 0.00 |
| 28/11/2017 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 5071 | 5 | 5071 | 5 | 0.00 |
| 28/11/2017 | 2038 On 01-February-18 | | | Bond Future | 119.92 | 119.9308 | 119.9199 | 119.9308 | 19,013.00 |
| 28/11/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 17010 | 17 | 17010 | 17 | 0.00 |
| 28/11/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 17030 | 17 | 17030 | 17 | 0.00 |
| 28/11/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 17020 | 17 | 17020 | 17 | 0.00 |
| 28/11/2017 | 2038 On 03-May-18 | | | Bond Future | 122.17 | 122.1784 | 122.1669 | 122.1784 | 0.00 |
| 28/11/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 10103 | 10 | 10103 | 10 | 0.00 |
| 28/11/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 10123 | 10 | 10123 | 10 | 0.00 |
| 28/11/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 10113 | 10 | 10113 | 10 | 0.00 |
| 28/11/2017 | 2038 On 02-August-18 | | | Bond Future | 124.46 | 124.4775 | 124.4644 | 124.4775 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 10066 | 10 | 10066 | 10 | 0.00 |
| 28/11/2017 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 10076 | 10 | 10076 | 10 | 0.00 |
| 28/11/2017 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 10086 | 10 | 10086 | 10 | 0.00 |
| 28/11/2017 | 2040 On 01-February-18 | | | Bond Future | 10.16 | 89.4615 | 10.1629 | 89.4615 | 25,992.00 |
| 28/11/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 28/11/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 28/11/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 28/11/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 3436 | 4 | 3436 | 4 | 0.00 |
| 28/11/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 3380 | 4 | 3380 | 4 | 0.00 |
| 28/11/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 28/11/2017 | 2040 On 03-May-18 | | | Bond Future | 10.24 | 91.1303 | 10.2375 | 91.1303 | 0.00 |
| 28/11/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 28/11/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 28/11/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 28/11/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 4225 | 5 | 4225 | 5 | 0.00 |
| 28/11/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 4179 | 4 | 4179 | 4 | 0.00 |
| 28/11/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 4133 | 4 | 4133 | 4 | 0.00 |
| 28/11/2017 | 2040 On 02-August-18 | | | Bond Future | 10.31 | 88.3568 | 10.3120 | 88.3568 | 0.00 |
| 28/11/2017 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 28/11/2017 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 28/11/2017 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 3334 | 3 | 3334 | 3 | 0.00 |
| 28/11/2017 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 5527 | 6 | 5527 | 6 | 0.00 |
| 28/11/2017 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 5575 | 6 | 5575 | 6 | 0.00 |
| 28/11/2017 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 5480 | 6 | 5480 | 6 | 0.00 |
| 28/11/2017 | 2044 On 01-February-18 | | | Bond Future | 10.21 | 86.4055 | 10.2068 | 86.4055 | 17,462.00 |
| 28/11/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 28/11/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 1069 | 1 | 1069 | 1 | 0.00 |
| 28/11/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 28/11/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 3537 | 4 | 3537 | 4 | 0.00 |
| 28/11/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 28/11/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 3595 | 4 | 3595 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 2044 On 03-May-18 | | | Bond Future | 10.28 | 88.0174 | 10.2797 | 88.0174 | 0.00 |
| 28/11/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 2853 | 3 | 2853 | 3 | 0.00 |
| 28/11/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 2818 | 3 | 2818 | 3 | 0.00 |
| 28/11/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 28/11/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 4263 | 5 | 4263 | 5 | 0.00 |
| 28/11/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 4310 | 5 | 4310 | 5 | 0.00 |
| 28/11/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 4217 | 5 | 4217 | 5 | 0.00 |
| 28/11/2017 | 2044 On 02-August-18 | | | Bond Future | 10.35 | 85.3099 | 10.3524 | 85.3099 | 0.00 |
| 28/11/2017 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 3285 | 3 | 3285 | 3 | 0.00 |
| 28/11/2017 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 3353 | 3 | 3353 | 3 | 0.00 |
| 28/11/2017 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 28/11/2017 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 5661 | 6 | 5661 | 6 | 0.00 |
| 28/11/2017 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 5613 | 6 | 5613 | 6 | 0.00 |
| 28/11/2017 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 5710 | 6 | 5710 | 6 | 0.00 |
| 28/11/2017 | 2046 On 01-February-18 | | | Bond Future | 114.47 | 113.8071 | 114.4664 | 113.8071 | 21,177.00 |
| 28/11/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 18434 | 19 | 18434 | 19 | 0.00 |
| 28/11/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 18444 | 19 | 18444 | 19 | 0.00 |
| 28/11/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 18454 | 19 | 18454 | 19 | 0.00 |
| 28/11/2017 | 2046 On 03-May-18 | | | Bond Future | 115.01 | 114.3400 | 115.0114 | 114.3400 | 0.00 |
| 28/11/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 12929 | 14 | 12929 | 14 | 0.00 |
| 28/11/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 12939 | 14 | 12939 | 14 | 0.00 |
| 28/11/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 12919 | 14 | 12919 | 14 | 0.00 |
| 28/11/2017 | 2046 On 02-August-18 | | | Bond Future | 117.22 | 116.5385 | 117.2214 | 116.5385 | 0.00 |
| 28/11/2017 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 11569 | 12 | 11569 | 12 | 0.00 |
| 28/11/2017 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 11549 | 12 | 11549 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 11559 | 12 | 11559 | 12 | 0.00 |
| 28/11/2017 | 2050 On 01-February-18 | | | Bond Future | 117.83 | 117.8418 | 117.8315 | 117.8418 | 24,130.00 |
| 28/11/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 22409 | 22 | 22409 | 22 | 0.00 |
| 28/11/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 22399 | 22 | 22399 | 22 | 0.00 |
| 28/11/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 22419 | 22 | 22419 | 22 | 0.00 |
| 28/11/2017 | 2050 On 03-May-18 | | | Bond Future | 120.04 | 120.0501 | 120.0395 | 120.0501 | 0.00 |
| 28/11/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 15591 | 16 | 15591 | 16 | 0.00 |
| 28/11/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 15571 | 16 | 15571 | 16 | 0.00 |
| 28/11/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 15581 | 16 | 15581 | 16 | 0.00 |
| 28/11/2017 | 2050 On 02-August-18 | | | Bond Future | 120.61 | 120.6252 | 120.6127 | 120.6252 | 0.00 |
| 28/11/2017 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 16927 | 17 | 16927 | 17 | 0.00 |
| 28/11/2017 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 16907 | 17 | 16907 | 17 | 0.00 |
| 28/11/2017 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 16917 | 17 | 16917 | 17 | 0.00 |
| 28/11/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | AL37 On 01-February-18 | | | Index Future | 556.46 | 555.6540 | 556.4570 | 555.6540 | 0.00 |
| 28/11/2017 | AL37 On 03-May-18 | | | Index Future | 566.84 | 566.0210 | 566.8380 | 566.0210 | 0.00 |
| 28/11/2017 | AL37 On 02-August-18 | | | Index Future | 577.61 | 576.7870 | 577.6090 | 576.7870 | 0.00 |
| 28/11/2017 | AL7T On 01-February-18 | | | Index Future | 634.37 | 632.3590 | 634.3660 | 632.3590 | 0.00 |
| 28/11/2017 | AL7T On 03-May-18 | | | Index Future | 646.20 | 644.1580 | 646.2000 | 644.1580 | 0.00 |
| 28/11/2017 | AL7T On 02-August-18 | | | Index Future | 658.48 | 656.4090 | 658.4790 | 656.4090 | 0.00 |
| 28/11/2017 | ALBI On 01-February-18 | | | Index Future | 572.47 | 570.0290 | 572.4740 | 570.0290 | 762.00 |
| 28/11/2017 | ALBI On 03-May-18 | | | Index Future | 583.15 | 580.6640 | 583.1530 | 580.6640 | 0.00 |
| 28/11/2017 | ALBI On 02-August-18 | | | Index Future | 594.23 | 591.7080 | 594.2340 | 591.7080 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/11/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | EL28 On 01-February-18 | | | Bond Future | 124.78 | 124.7896 | 124.7808 | 124.7896 | 0.00 |
| 28/11/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 7519 | 8 | 7519 | 8 | 0.00 |
| 28/11/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 7529 | 8 | 7529 | 8 | 0.00 |
| 28/11/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 7509 | 8 | 7509 | 8 | 0.00 |
| 28/11/2017 | EL28 On 03-May-18 | | | Bond Future | 125.36 | 125.3686 | 125.3594 | 125.3686 | 0.00 |
| 28/11/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 7821 | 8 | 7821 | 8 | 0.00 |
| 28/11/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 7831 | 8 | 7831 | 8 | 0.00 |
| 28/11/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 7841 | 8 | 7841 | 8 | 0.00 |
| 28/11/2017 | EL28 On 02-August-18 | | | Bond Future | 127.77 | 127.7793 | 127.7683 | 127.7793 | 0.00 |
| 28/11/2017 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 7172 | 7 | 7172 | 7 | 0.00 |
| 28/11/2017 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 7182 | 7 | 7182 | 7 | 0.00 |
| 28/11/2017 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 7162 | 7 | 7162 | 7 | 0.00 |
| 28/11/2017 | ES33 On 01-February-18 | | | Bond Future | 11.19 | 75.6565 | 11.1854 | 75.6565 | 9,466.00 |
| 28/11/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 28/11/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 1145 | 2 | 1145 | 2 | 0.00 |
| 28/11/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 28/11/2017 | ES33 On 03-May-18 | | | Bond Future | 11.30 | 73.2763 | 11.2991 | 73.2763 | 0.00 |
| 28/11/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 28/11/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 28/11/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 452 | 1 | 452 | 1 | 0.00 |
| 28/11/2017 | ES33 On 02-August-18 | | | Bond Future | 11.41 | 74.6699 | 11.4109 | 74.6699 | 0.00 |
| 28/11/2017 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 1426 | 2 | 1426 | 2 | 0.00 |
| 28/11/2017 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 1541 | 2 | 1541 | 2 | 0.00 |
| 28/11/2017 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 1483 | 2 | 1483 | 2 | 0.00 |
| 28/11/2017 | ES42 On 01-February-18 | | | Bond Future | 11.43 | 78.0472 | 11.4329 | 78.0472 | 7,957.00 |
| 28/11/2017 | ES42 On 03-May-18 | | | Bond Future | 11.55 | 75.2419 | 11.5486 | 75.2419 | 0.00 |
| 28/11/2017 | ES42 On 02-August-18 | | | Bond Future | 11.66 | 76.6727 | 11.6606 | 76.6727 | 0.00 |
| 28/11/2017 | GOVI On 01-February-18 | | | GOVI | 570.72 | 568.2610 | 570.7150 | 568.2610 | 780.00 |
| 28/11/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 103050 | 13 | 103050 | 13 | 0.00 |
| 28/11/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 103150 | 13 | 103150 | 13 | 0.00 |
| 28/11/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 103250 | 13 | 103250 | 13 | 0.00 |
| 28/11/2017 | GOVI On 03-May-18 | | | GOVI | 581.36 | 578.8640 | 581.3610 | 578.8640 | 0.00 |
| 28/11/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 89190 | 11 | 89190 | 11 | 0.00 |
| 28/11/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 89290 | 11 | 89290 | 11 | 0.00 |
| 28/11/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 89090 | 11 | 89090 | 11 | 0.00 |
| 28/11/2017 | GOVI On 02-August-18 | | | GOVI | 592.41 | 589.8730 | 592.4090 | 589.8730 | 0.00 |
| 28/11/2017 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 132910 | 16 | 132910 | 16 | 0.00 |
| 28/11/2017 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 133010 | 16 | 133010 | 16 | 0.00 |
| 28/11/2017 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 133110 | 16 | 133110 | 16 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/11/2017 | IGOV On 01-February-18 | | | Index Future | 241.79 | 241.6800 | 241.7860 | 241.6800 | 876.00 |
| 28/11/2017 | IGOV On 03-May-18 | | | Index Future | 246.32 | 246.2100 | 246.3170 | 246.2100 | 272.00 |
| 28/11/2017 | IGOV On 02-August-18 | | | Index Future | 251.05 | 250.9430 | 251.0500 | 250.9430 | 0.00 |
| 28/11/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7595 | 99.7595 | 99.7595 | 0.00 |
| 28/11/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.73 | 99.7250 | 99.7254 | 99.7250 | 0.00 |
| 28/11/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.93 | 99.9345 | 99.9317 | 99.9345 | 0.00 |
| 28/11/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.18 | 100.1879 | 100.1795 | 100.1879 | 0.00 |
| 28/11/2017 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.80 | 99.7970 | 99.7970 | 99.7970 | 0.00 |
| 28/11/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.01 | 99.0065 | 99.0069 | 99.0065 | 0.00 |
| 28/11/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.62 | 98.6264 | 98.6236 | 98.6264 | 0.00 |
| 28/11/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.65 | 98.6561 | 98.6476 | 98.6561 | 0.00 |
| 28/11/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 99.16 | 99.1800 | 99.1600 | 99.1800 | 0.00 |
| 28/11/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.67 | 99.6895 | 99.6699 | 99.6895 | 0.00 |
| 28/11/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 100.19 | 100.2173 | 100.1933 | 100.2173 | 0.00 |
| 28/11/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 100.74 | 100.7683 | 100.7424 | 100.7683 | 0.00 |
| 28/11/2017 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 97.59 | 97.6639 | 97.5908 | 97.6639 | 0.00 |
| 28/11/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.92 | 96.9961 | 96.9250 | 96.9961 | 0.00 |
| 28/11/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.23 | 96.2957 | 96.2313 | 96.2957 | 0.00 |
| 28/11/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 96.51 | 96.5663 | 96.5079 | 96.5663 | 0.00 |
| 28/11/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 98.78 | 98.8379 | 98.7794 | 98.8379 | 51.00 |
| 28/11/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 99.01 | 99.0716 | 99.0064 | 99.0716 | 0.00 |
| 28/11/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 100.28 | 100.3591 | 100.2825 | 100.3591 | 0.00 |
| 28/11/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 102.55 | 102.6352 | 102.5483 | 102.6352 | 0.00 |
| 28/11/2017 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 97.99 | 98.0721 | 97.9859 | 98.0721 | 0.00 |
| 28/11/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 95.08 | 95.1669 | 95.0836 | 95.1669 | 0.00 |
| 28/11/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 93.89 | 93.9714 | 93.8933 | 93.9714 | 0.00 |
| 28/11/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 96.04 | 96.1128 | 96.0422 | 96.1128 | 0.00 |
| 28/11/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 99.78 | 99.8394 | 99.7758 | 99.8394 | 0.00 |
| 28/11/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 98.40 | 98.4660 | 98.4045 | 98.4660 | 0.00 |
| 28/11/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 100.45 | 100.5065 | 100.4490 | 100.5065 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 104.11 | 104.1625 | 104.1094 | 104.1625 | 0.00 |
| 28/11/2017 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/11/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 28/11/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 28/11/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 28/11/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.25 | 92.7500 | 7.2500 | 92.7500 | 0.00 |
| 28/11/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 7.24 | 92.7600 | 7.2400 | 92.7600 | 0.00 |
| 28/11/2017 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 7.17 | 92.8300 | 7.1700 | 92.8300 | 0.00 |
| 28/11/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.15 | 92.8500 | 7.1500 | 92.8500 | 2,500.00 |
| 28/11/2017 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 7.14 | 92.8600 | 7.1400 | 92.8600 | 0.00 |
| 28/11/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 28/11/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 28/11/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 28/11/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 28/11/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 28/11/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 28/11/2017 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.13 | 92.8700 | 7.1300 | 92.8700 | 0.00 |
| 28/11/2017 | R023 On 01-February-18 | | | Bond Future | 8.56 | 99.9590 | 8.5592 | 99.9590 | 61,187.00 |
| 28/11/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 28/11/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 28/11/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 478 | 0 | 478 | 0 | 0.00 |
| 28/11/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 1470 | 2 | 1470 | 2 | 0.00 |
| 28/11/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 1444 | 2 | 1444 | 2 | 0.00 |
| 28/11/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 1418 | 2 | 1418 | 2 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | | | Bond Future | 8.62 | 97.8939 | 8.6200 | 97.8939 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | 9.19 | Call | Bond Future | 2705 | 3 | 2705 | 3 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | 9.19 | Put | Bond Future | 572 | 1 | 572 | 1 | 2,500.00 |
| 28/11/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 28/11/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 28/11/2017 | R035 On 01-February-18 | | | Bond Future | 10.00 | 94.2875 | 9.9962 | 94.2875 | 53,530.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 28/11/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 2043 | 3 | 2043 | 3 | 0.00 |
| 28/11/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 28/11/2017 | R035 On 03-May-18 | | | Bond Future | 10.07 | 91.5460 | 10.0679 | 91.5460 | 0.00 |
| 28/11/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 1339 | 2 | 1339 | 2 | 0.00 |
| 28/11/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 1263 | 2 | 1263 | 2 | 0.00 |
| 28/11/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 1187 | 2 | 1187 | 2 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | | | Bond Future | 9.21 | 108.6623 | 9.2125 | 108.6623 | 91,297.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 189 | 0 | 189 | 0 | 1,460.00 |
| 28/11/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 6 | 0 | 6 | 0 | 1,460.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 1615 | 1 | 1615 | 1 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 9.65 | Call | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 2422 | 3 | 2422 | 3 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 2256 | 3 | 2256 | 3 | 6,200.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 3406 | 4 | 3406 | 4 | 775.00 |
| 28/11/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 1380 | 2 | 1380 | 2 | 775.00 |
| 28/11/2017 | R186 On 01-February-18 | 9.65 | Put | Bond Future | 529 | 1 | 529 | 1 | 1,950.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 2339 | 3 | 2339 | 3 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 2380 | 3 | 2380 | 3 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 28/11/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 9728 | 10 | 9728 | 10 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | | | Bond Future | 9.29 | 110.6894 | 9.2857 | 110.6894 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 9.30 | Call | Bond Future | 2510 | 2 | 2510 | 2 | 1,120.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R186 On 03-May-18 | 10.14 | Call | Bond Future | 5817 | 6 | 5817 | 6 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 1506 | 1 | 1506 | 1 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 9.75 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 1460 | 1 | 1460 | 1 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 9.75 | Put | Bond Future | 1332 | 1 | 1332 | 1 | 3,200.00 |
| 28/11/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 3792 | 4 | 3792 | 4 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 10.14 | Put | Bond Future | 755 | 1 | 755 | 1 | 1,120.00 |
| 28/11/2017 | R186 On 03-May-18 | 9.30 | Put | Bond Future | 2422 | 3 | 2422 | 3 | 0.00 |
| 28/11/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 28/11/2017 | R197 On 01-February-18 | | | Bond Future | 292.16 | 292.1904 | 292.1627 | 292.1904 | 2,350.00 |
| 28/11/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 9497 | 9 | 9497 | 9 | 0.00 |
| 28/11/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 9507 | 9 | 9507 | 9 | 0.00 |
| 28/11/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 9517 | 9 | 9517 | 9 | 0.00 |
| 28/11/2017 | R197 On 03-May-18 | | | Bond Future | 297.64 | 297.6660 | 297.6373 | 297.6660 | 0.00 |
| 28/11/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 6813 | 7 | 6813 | 7 | 0.00 |
| 28/11/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 6823 | 7 | 6823 | 7 | 0.00 |
| 28/11/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 6803 | 7 | 6803 | 7 | 0.00 |
| 28/11/2017 | R202 On 01-February-18 | | | Bond Future | 228.88 | 228.9046 | 228.8842 | 228.9046 | 22,205.00 |
| 28/11/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 20186 | 20 | 20186 | 20 | 0.00 |
| 28/11/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 20176 | 20 | 20176 | 20 | 0.00 |
| 28/11/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 20196 | 20 | 20196 | 20 | 0.00 |
| 28/11/2017 | R202 On 03-May-18 | | | Bond Future | 233.17 | 233.1942 | 233.1728 | 233.1942 | 0.00 |
| 28/11/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 96 | 0 | 96 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 28/11/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 28/11/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 14413 | 14 | 14413 | 14 | 0.00 |
| 28/11/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 14393 | 14 | 14393 | 14 | 0.00 |
| 28/11/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 14403 | 14 | 14403 | 14 | 0.00 |
| 28/11/2017 | R204 On 01-February-18 | | | Bond Future | 7.69 | 101.2804 | 7.6892 | 101.2804 | 42,225.00 |
| 28/11/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 28/11/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 28/11/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 28/11/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 28/11/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 28/11/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 28/11/2017 | R204 On 03-May-18 | | | Bond Future | 7.76 | 103.1699 | 7.7550 | 103.1699 | 0.00 |
| 28/11/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 28/11/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 28/11/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 28/11/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 28/11/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 28/11/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 28/11/2017 | R207 On 01-February-18 | | | Bond Future | 8.00 | 99.0777 | 7.9959 | 99.0777 | 46,865.00 |
| 28/11/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 28/11/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 28/11/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 28/11/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 28/11/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 28/11/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 28/11/2017 | R207 On 03-May-18 | | | Bond Future | 8.08 | 100.9260 | 8.0766 | 100.9260 | 0.00 |
| 28/11/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 28/11/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 28/11/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 28/11/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 28/11/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 28/11/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 28/11/2017 | R208 On 01-February-18 | | | Bond Future | 8.24 | 98.2265 | 8.2380 | 98.2265 | 34,724.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 28/11/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 28/11/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 28/11/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 28/11/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 28/11/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 28/11/2017 | R208 On 03-May-18 | | | Bond Future | 8.30 | 96.6577 | 8.3043 | 96.6577 | 0.00 |
| 28/11/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 28/11/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 28/11/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 28/11/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 28/11/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 1613 | 2 | 1613 | 2 | 0.00 |
| 28/11/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 1631 | 2 | 1631 | 2 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | | | Bond Future | 9.91 | 71.2415 | 9.9076 | 71.2415 | 153,934.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.59 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 1090 | 1 | 1090 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.88 | Call | Bond Future | 1562 | 1 | 1562 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 1140 | 1 | 1140 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.85 | Call | Bond Future | 1472 | 1 | 1472 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.33 | Call | Bond Future | 397 | 0 | 397 | 0 | 220.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.75 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 5,000.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.89 | Call | Bond Future | 1593 | 1 | 1593 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.32 | Call | Bond Future | 384 | 0 | 384 | 0 | 157.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.87 | Call | Bond Future | 1532 | 1 | 1532 | 1 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.52 | Call | Bond Future | 683 | 1 | 683 | 1 | 739.00 |
| 28/11/2017 | R209 On 01-February-18 | 10.22 | Call | Bond Future | 2802 | 3 | 2802 | 3 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.75 | Put | Bond Future | 2207 | 2 | 2207 | 2 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 2326 | 3 | 2326 | 3 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 1114 | 1 | 1114 | 1 | 3,000.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.85 | Put | Bond Future | 1840 | 2 | 1840 | 2 | 7,500.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.33 | Put | Bond Future | 4228 | 5 | 4228 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 1372 | 2 | 1372 | 2 | 7,488.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.87 | Put | Bond Future | 1772 | 2 | 1772 | 2 | 739.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.52 | Put | Bond Future | 3220 | 4 | 3220 | 4 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.89 | Put | Bond Future | 1706 | 2 | 1706 | 2 | 157.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.32 | Put | Bond Future | 4285 | 5 | 4285 | 5 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 10.22 | Put | Bond Future | 854 | 1 | 854 | 1 | 739.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 2366 | 3 | 2366 | 3 | 0.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.88 | Put | Bond Future | 1739 | 2 | 1739 | 2 | 220.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.59 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 377.00 |
| 28/11/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 2286 | 3 | 2286 | 3 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | | | Bond Future | 9.97 | 69.4212 | 9.9717 | 69.4212 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 10.22 | Call | Bond Future | 3472 | 3 | 3472 | 3 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 10.73 | Call | Bond Future | 5506 | 5 | 5506 | 5 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.75 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 435.00 |
| 28/11/2017 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 2548 | 3 | 2548 | 3 | 5,000.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 28/11/2017 | R209 On 03-May-18 | 10.22 | Put | Bond Future | 1934 | 2 | 1934 | 2 | 435.00 |
| 28/11/2017 | R209 On 03-May-18 | 10.73 | Put | Bond Future | 966 | 1 | 966 | 1 | 435.00 |
| 28/11/2017 | R209 On 03-May-18 | 9.75 | Put | Bond Future | 3409 | 4 | 3409 | 4 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | | | Bond Future | 10.03 | 70.7415 | 10.0330 | 70.7415 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 6374 | 6 | 6374 | 6 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 435.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 4627 | 4 | 4627 | 4 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 4698 | 4 | 4698 | 4 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 4662 | 4 | 4662 | 4 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 2514 | 3 | 2514 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 2466 | 3 | 2466 | 3 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 2954 | 3 | 2954 | 3 | 435.00 |
| 28/11/2017 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 435.00 |
| 28/11/2017 | R209 On 01-November-18 | | | Bond Future | 10.09 | 68.9563 | 10.0938 | 68.9563 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 1,016.01 | Call | Bond Future | 68519 | 68 | 68519 | 68 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 1,016.00 | Call | Bond Future | 68519 | 68 | 68519 | 68 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 5683 | 5 | 5683 | 5 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 3655 | 3 | 3655 | 3 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 1,015.99 | Call | Bond Future | 68519 | 68 | 68519 | 68 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 2164 | 2 | 2164 | 2 | 435.00 |
| 28/11/2017 | R209 On 01-November-18 | 1,016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 4613 | 5 | 4613 | 5 | 435.00 |
| 28/11/2017 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 2837 | 3 | 2837 | 3 | 435.00 |
| 28/11/2017 | R209 On 01-November-18 | 1,015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 7055 | 7 | 7055 | 7 | 0.00 |
| 28/11/2017 | R209 On 01-November-18 | 1,016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R210 On 01-February-18 | | | Bond Future | 181.19 | 181.2054 | 181.1889 | 181.2054 | 2,159.00 |
| 28/11/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 11191 | 11 | 11191 | 11 | 0.00 |
| 28/11/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 11181 | 11 | 11181 | 11 | 0.00 |
| 28/11/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 11171 | 11 | 11171 | 11 | 0.00 |
| 28/11/2017 | R210 On 03-May-18 | | | Bond Future | 182.16 | 182.1760 | 182.1589 | 182.1760 | 0.00 |
| 28/11/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 9291 | 9 | 9291 | 9 | 0.00 |
| 28/11/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 9281 | 9 | 9281 | 9 | 0.00 |
| 28/11/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 9301 | 9 | 9301 | 9 | 0.00 |
| 28/11/2017 | R212 On 01-February-18 | | | Bond Future | 149.32 | 149.2185 | 149.3211 | 149.2185 | 4,967.00 |
| 28/11/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 5369 | 5 | 5369 | 5 | 0.00 |
| 28/11/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 5379 | 5 | 5379 | 5 | 0.00 |
| 28/11/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 5389 | 5 | 5389 | 5 | 0.00 |
| 28/11/2017 | R212 On 03-May-18 | | | Bond Future | 152.12 | 152.0147 | 152.1190 | 152.0147 | 0.00 |
| 28/11/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/11/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 28/11/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 2181 | 2 | 2181 | 2 | 0.00 |
| 28/11/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 28/11/2017 | R213 On 01-February-18 | | | Bond Future | 9.73 | 82.7111 | 9.7332 | 82.7111 | 58,332.00 |
| 28/11/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 28/11/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 28/11/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 28/11/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 28/11/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 28/11/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 2750 | 3 | 2750 | 3 | 0.00 |
| 28/11/2017 | R213 On 03-May-18 | | | Bond Future | 9.80 | 80.7046 | 9.8011 | 80.7046 | 0.00 |
| 28/11/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 28/11/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 28/11/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 28/11/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 3309 | 4 | 3309 | 4 | 0.00 |
| 28/11/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 3383 | 4 | 3383 | 4 | 0.00 |
| 28/11/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 3346 | 4 | 3346 | 4 | 0.00 |
| 28/11/2017 | R214 On 01-February-18 | | | Bond Future | 10.09 | 70.5026 | 10.0904 | 70.5026 | 50,361.00 |
| 28/11/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 28/11/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 28/11/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 28/11/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 28/11/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 2671 | 3 | 2671 | 3 | 0.00 |
| 28/11/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 28/11/2017 | R214 On 03-May-18 | | | Bond Future | 10.15 | 68.5219 | 10.1547 | 68.5219 | 0.00 |
| 28/11/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 2221 | 2 | 2221 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/11/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 28/11/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 28/11/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 3403 | 4 | 3403 | 4 | 0.00 |
| 28/11/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 3365 | 4 | 3365 | 4 | 0.00 |
| 28/11/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 3328 | 4 | 3328 | 4 | 0.00 |
| 28/11/2017 | R248 On 01-February-18 | | | Bond Future | 10.16 | 90.0875 | 10.1624 | 90.0875 | 104,380.00 |
| 28/11/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 28/11/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 28/11/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 28/11/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 28/11/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 3411 | 4 | 3411 | 4 | 0.00 |
| 28/11/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 3467 | 4 | 3467 | 4 | 0.00 |
| 28/11/2017 | R248 On 03-May-18 | | | Bond Future | 10.23 | 87.3311 | 10.2292 | 87.3311 | 0.00 |
| 28/11/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 28/11/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 2820 | 3 | 2820 | 3 | 0.00 |
| 28/11/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 2784 | 3 | 2784 | 3 | 0.00 |
| 28/11/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 4219 | 5 | 4219 | 5 | 0.00 |
| 28/11/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 4266 | 5 | 4266 | 5 | 0.00 |
| 28/11/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |