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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/09/2017 TO: 20/09/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 2025 On 02-November-17 | | | Bond Future | 130.11 | 130.0617 | 130.1137 | 130.0617 | 914.00 |
| 20/09/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2856 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2866 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2025 On 01-February-18 | | | Bond Future | 131.21 | 131.1621 | 131.2144 | 131.1621 | 0.00 |
| 20/09/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2686 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2666 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2676 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2025 On 03-May-18 | | | Bond Future | 133.71 | 133.6561 | 133.7081 | 133.6561 | 0.00 |
| 20/09/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 488 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 498 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 508 | 0 | 1 | 0 | 0.00 |
| 20/09/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2029 On 02-November-17 | | | Bond Future | 100.05 | 100.1319 | 100.0538 | 100.1319 | 1,370.00 |
| 20/09/2017 | 2029 On 01-February-18 | | | Bond Future | 101.93 | 102.0089 | 101.9289 | 102.0089 | 0.00 |
| 20/09/2017 | 2029 On 03-May-18 | | | Bond Future | 102.85 | 102.9315 | 102.8490 | 102.9315 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 2030 On 02-November-17 | | | Bond Future | 9.01 | 94.5576 | 94.7143 | 94.5576 | 58,574.00 |
| 20/09/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 2234 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 2301 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 2368 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 01-February-18 | | | Bond Future | 9.06 | 92.2914 | 92.4510 | 92.2914 | 0.00 |
| 20/09/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 2129 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 03-May-18 | | | Bond Future | 9.12 | 94.0096 | 94.1719 | 94.0096 | 0.00 |
| 20/09/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 2591 | 2 | 3 | 2 | 0.00 |
| 20/09/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 2526 | 2 | 3 | 2 | 0.00 |
| 20/09/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2032 On 02-November-17 | | | Bond Future | 9.24 | 92.8777 | 93.0466 | 92.8777 | 35,203.00 |
| 20/09/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 2438 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2488 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2539 | 2 | 3 | 2 | 0.00 |
| 20/09/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | | | Bond Future | 9.30 | 94.5856 | 94.7574 | 94.5856 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 2395 | 2 | 2 | 2 | 7,800.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3519 | 3 | 4 | 3 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 2038 | 2 | 2 | 2 | 7,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 3473 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 3428 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 2993 | 3 | 3 | 3 | 750.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 2786 | 3 | 3 | 3 | 6,800.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 1574 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 1600 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 1880 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 1548 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 03-May-18 | | | Bond Future | 9.35 | 92.1896 | 92.3644 | 92.1896 | 0.00 |
| 20/09/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4630 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4674 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4718 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2115 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2166 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2033 On 02-November-17 | | | Bond Future | 104.73 | 104.4817 | 104.7299 | 104.4817 | 5,174.00 |
| 20/09/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5350 | 6 | 5 | 6 | 0.00 |
| 20/09/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5340 | 6 | 5 | 6 | 0.00 |
| 20/09/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5360 | 6 | 5 | 6 | 0.00 |
| 20/09/2017 | 2033 On 01-February-18 | | | Bond Future | 106.69 | 106.4403 | 106.6927 | 106.4403 | 0.00 |
| 20/09/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2957 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2947 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2033 On 03-May-18 | | | Bond Future | 107.63 | 107.3775 | 107.6336 | 107.3775 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2037 On 02-November-17 | | | Bond Future | 9.59 | 92.6156 | 92.7998 | 92.6156 | 53,958.00 |
| 20/09/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 2021 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 1423 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 1352 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2037 On 01-February-18 | | | Bond Future | 9.65 | 90.0634 | 90.2511 | 90.0634 | 160.00 |
| 20/09/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3496 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3404 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3450 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 2041 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 2073 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2037 On 03-May-18 | | | Bond Future | 9.71 | 91.7401 | 91.9309 | 91.7401 | 0.00 |
| 20/09/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4772 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4863 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4817 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 2701 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 2731 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2038 On 02-November-17 | | | Bond Future | 128.79 | 128.8298 | 128.7950 | 128.8298 | 19,634.00 |
| 20/09/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 8015 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 8025 | 8 | 8 | 8 | 0.00 |
| 20/09/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 8005 | 8 | 8 | 8 | 0.00 |
| 20/09/2017 | 2038 On 01-February-18 | | | Bond Future | 129.70 | 129.7398 | 129.7037 | 129.7398 | 0.00 |
| 20/09/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 7226 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 7246 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 7236 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | 2038 On 03-May-18 | | | Bond Future | 132.17 | 132.2068 | 132.1687 | 132.2068 | 0.00 |
| 20/09/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2040 On 02-November-17 | | | Bond Future | 9.72 | 95.7110 | 95.8640 | 95.7110 | 16,396.00 |
| 20/09/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1550 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1511 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1589 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 2135 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 2087 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 2040 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2040 On 01-February-18 | | | Bond Future | 9.78 | 92.9655 | 93.1212 | 92.9655 | 0.00 |
| 20/09/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3340 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3432 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3386 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 2536 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 2611 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 03-May-18 | | | Bond Future | 9.85 | 94.6961 | 94.8545 | 94.6961 | 0.00 |
| 20/09/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4996 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 5043 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4949 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 3156 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 3122 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 02-November-17 | | | Bond Future | 9.74 | 92.8790 | 93.0331 | 92.8790 | 26,425.00 |
| 20/09/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1529 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1608 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1568 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 2101 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 2197 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | 2044 On 01-February-18 | | | Bond Future | 9.79 | 90.2065 | 90.3634 | 90.2065 | 0.00 |
| 20/09/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3441 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3487 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3534 | 3 | 4 | 3 | 0.00 |
| 20/09/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 2555 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 2631 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 03-May-18 | | | Bond Future | 9.86 | 91.8857 | 92.0453 | 91.8857 | 0.00 |
| 20/09/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 5233 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 5185 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 5137 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 3150 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 3116 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | 2046 On 02-November-17 | | | Bond Future | 124.14 | 124.1755 | 124.1430 | 124.1755 | 21,292.00 |
| 20/09/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 12157 | 12 | 12 | 12 | 0.00 |
| 20/09/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 12177 | 12 | 12 | 12 | 0.00 |
| 20/09/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 12167 | 12 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 2046 On 01-February-18 | | | Bond Future | 126.47 | 126.5033 | 126.4695 | 126.5033 | 0.00 |
| 20/09/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 6430 | 6 | 6 | 6 | 0.00 |
| 20/09/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 6440 | 6 | 6 | 6 | 0.00 |
| 20/09/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 6450 | 6 | 6 | 6 | 0.00 |
| 20/09/2017 | 2046 On 03-May-18 | | | Bond Future | 127.27 | 127.3105 | 127.2750 | 127.3105 | 0.00 |
| 20/09/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 655 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | 2050 On 02-November-17 | | | Bond Future | 132.22 | 132.2598 | 132.2249 | 132.2598 | 22,507.00 |
| 20/09/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 12425 | 12 | 12 | 12 | 0.00 |
| 20/09/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 12435 | 12 | 12 | 12 | 0.00 |
| 20/09/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 12445 | 12 | 12 | 12 | 0.00 |
| 20/09/2017 | 2050 On 01-February-18 | | | Bond Future | 133.03 | 133.0658 | 133.0297 | 133.0658 | 0.00 |
| 20/09/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 7210 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 7200 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 7220 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | 2050 On 03-May-18 | | | Bond Future | 135.56 | 135.5959 | 135.5578 | 135.5959 | 0.00 |
| 20/09/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 72 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | AL37 On 02-November-17 | | | Index Future | 563.23 | 562.4980 | 563.2270 | 562.4980 | 0.00 |
| 20/09/2017 | AL37 On 01-February-18 | | | Index Future | 573.58 | 572.8420 | 573.5820 | 572.8420 | 0.00 |
| 20/09/2017 | AL37 On 03-May-18 | | | Index Future | 584.26 | 583.5090 | 584.2610 | 583.5090 | 0.00 |
| 20/09/2017 | AL7T On 02-November-17 | | | Index Future | 649.53 | 648.5520 | 649.5330 | 648.5520 | 0.00 |
| 20/09/2017 | AL7T On 01-February-18 | | | Index Future | 661.48 | 660.4780 | 661.4760 | 660.4780 | 0.00 |
| 20/09/2017 | AL7T On 03-May-18 | | | Index Future | 673.79 | 672.7770 | 673.7900 | 672.7770 | 0.00 |
| 20/09/2017 | ALBI On 02-November-17 | | | Index Future | 582.78 | 581.8990 | 582.7820 | 581.8990 | 929.00 |
| 20/09/2017 | ALBI On 01-February-18 | | | Index Future | 593.50 | 592.6000 | 593.4970 | 592.6000 | 0.00 |
| 20/09/2017 | ALBI On 03-May-18 | | | Index Future | 604.55 | 603.6340 | 604.5460 | 603.6340 | 0.00 |
| 20/09/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/09/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | EL28 On 02-November-17 | | | Bond Future | 127.41 | 127.5556 | 127.4133 | 127.5556 | 0.00 |
| 20/09/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 6467 | 6 | 6 | 6 | 0.00 |
| 20/09/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 6477 | 6 | 6 | 6 | 0.00 |
| 20/09/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 6457 | 6 | 6 | 6 | 0.00 |
| 20/09/2017 | EL28 On 01-February-18 | | | Bond Future | 129.80 | 129.9467 | 129.8012 | 129.9467 | 0.00 |
| 20/09/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 2499 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 2509 | 2 | 3 | 2 | 0.00 |
| 20/09/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 2489 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | EL28 On 03-May-18 | | | Bond Future | 132.27 | 132.4176 | 132.2681 | 132.4176 | 0.00 |
| 20/09/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 912 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 932 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | ES33 On 02-November-17 | | | Bond Future | 10.65 | 77.0545 | 77.2074 | 77.0545 | 9,466.00 |
| 20/09/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 01-February-18 | | | Bond Future | 10.75 | 78.4714 | 78.6270 | 78.4714 | 0.00 |
| 20/09/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 1493 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 1552 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 03-May-18 | | | Bond Future | 10.85 | 76.1409 | 76.2993 | 76.1409 | 0.00 |
| 20/09/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 2056 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 2114 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | ES42 On 02-November-17 | | | Bond Future | 10.94 | 79.4988 | 79.6357 | 79.4988 | 7,957.00 |
| 20/09/2017 | ES42 On 01-February-18 | | | Bond Future | 11.04 | 80.9606 | 81.0999 | 80.9606 | 0.00 |
| 20/09/2017 | ES42 On 03-May-18 | | | Bond Future | 11.14 | 78.2065 | 78.3483 | 78.2065 | 0.00 |
| 20/09/2017 | GOVI On 02-November-17 | | | GOVI | 581.55 | 580.6390 | 581.5520 | 580.6390 | 670.00 |
| 20/09/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 90920 | 8 | 9 | 8 | 0.00 |
| 20/09/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 91020 | 8 | 9 | 8 | 0.00 |
| 20/09/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 91120 | 8 | 9 | 8 | 0.00 |
| 20/09/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 01-February-18 | | | GOVI | 592.24 | 591.3160 | 592.2440 | 591.3160 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 112140 | 10 | 11 | 10 | 0.00 |
| 20/09/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 112040 | 10 | 11 | 10 | 0.00 |
| 20/09/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 112240 | 10 | 11 | 10 | 0.00 |
| 20/09/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 03-May-18 | | | GOVI | 603.27 | 602.3270 | 603.2700 | 602.3270 | 0.00 |
| 20/09/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 130000 | 12 | 13 | 12 | 0.00 |
| 20/09/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 129800 | 12 | 13 | 12 | 0.00 |
| 20/09/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 129900 | 12 | 13 | 12 | 0.00 |
| 20/09/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/09/2017 | IGOV On 02-November-17 | | | Index Future | 250.68 | 250.6160 | 250.6820 | 250.6160 | 1,166.00 |
| 20/09/2017 | IGOV On 01-February-18 | | | Index Future | 255.38 | 255.3140 | 255.3800 | 255.3140 | 0.00 |
| 20/09/2017 | IGOV On 03-May-18 | | | Index Future | 260.23 | 260.1690 | 260.2330 | 260.1690 | 0.00 |
| 20/09/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 20/09/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6125 | 99.6125 | 99.6125 | 0.00 |
| 20/09/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7589 | 99.7594 | 99.7589 | 0.00 |
| 20/09/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.62 | 99.6183 | 99.6185 | 99.6183 | 0.00 |
| 20/09/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.66 | 99.6566 | 99.6578 | 99.6566 | 0.00 |
| 20/09/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.70 | 99.6922 | 99.6986 | 99.6922 | 0.00 |
| 20/09/2017 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.80 | 99.7970 | 99.7970 | 99.7970 | 0.00 |
| 20/09/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.90 | 98.9018 | 98.9022 | 98.9018 | 0.00 |
| 20/09/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.35 | 98.3528 | 98.3535 | 98.3528 | 0.00 |
| 20/09/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.16 | 98.1580 | 98.1647 | 98.1580 | 0.00 |
| 20/09/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.43 | 98.4200 | 98.4300 | 98.4200 | 0.00 |
| 20/09/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.72 | 98.7084 | 98.7227 | 98.7084 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.00 | 98.9845 | 99.0033 | 98.9845 | 0.00 |
| 20/09/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.31 | 99.2881 | 99.3131 | 99.2881 | 0.00 |
| 20/09/2017 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.13 | 95.1186 | 95.1337 | 95.1186 | 0.00 |
| 20/09/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.30 | 94.2922 | 94.2996 | 94.2922 | 0.00 |
| 20/09/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.43 | 93.4358 | 93.4346 | 93.4358 | 0.00 |
| 20/09/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.55 | 93.5610 | 93.5526 | 93.5610 | 0.00 |
| 20/09/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.70 | 95.7144 | 95.7016 | 95.7144 | 51.00 |
| 20/09/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.79 | 95.8035 | 95.7879 | 95.8035 | 0.00 |
| 20/09/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.94 | 96.9569 | 96.9388 | 96.9569 | 0.00 |
| 20/09/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.12 | 99.1393 | 99.1198 | 99.1393 | 0.00 |
| 20/09/2017 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 93.60 | 93.6350 | 93.6027 | 93.6350 | 0.00 |
| 20/09/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 90.59 | 90.6183 | 90.5874 | 90.6183 | 0.00 |
| 20/09/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.32 | 89.3520 | 89.3218 | 89.3520 | 0.00 |
| 20/09/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 91.50 | 91.5283 | 91.4988 | 91.5283 | 0.00 |
| 20/09/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.31 | 95.3397 | 95.3106 | 95.3397 | 0.00 |
| 20/09/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.87 | 93.8962 | 93.8665 | 93.8962 | 0.00 |
| 20/09/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 95.95 | 95.9840 | 95.9536 | 95.9840 | 0.00 |
| 20/09/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 99.71 | 99.7407 | 99.7097 | 99.7407 | 0.00 |
| 20/09/2017 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/09/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/09/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 20/09/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 20/09/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 0.00 |
| 20/09/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 93.1000 | 93.1000 | 0.00 |
| 20/09/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 93.1200 | 93.1200 | 0.00 |
| 20/09/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 93.2400 | 93.2400 | 0.00 |
| 20/09/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.75 | 93.2500 | 93.2500 | 93.2500 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 20/09/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.66 | 93.3400 | 93.3400 | 93.3400 | 2,500.00 |
| 20/09/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.56 | 93.4400 | 93.4400 | 93.4400 | 0.00 |
| 20/09/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.55 | 93.4500 | 93.4500 | 93.4500 | 0.00 |
| 20/09/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 20/09/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.58 | 93.4200 | 93.4200 | 93.4200 | 0.00 |
| 20/09/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.64 | 93.3600 | 93.3600 | 93.3600 | 0.00 |
| 20/09/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.71 | 93.2900 | 93.2900 | 93.2900 | 0.00 |
| 20/09/2017 | R023 On 02-November-17 | | | Bond Future | 7.69 | 101.5401 | 101.6992 | 101.5401 | 57,357.00 |
| 20/09/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 3666 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 3707 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 3748 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R023 On 01-February-18 | | | Bond Future | 7.71 | 103.4072 | 103.5691 | 103.4072 | 0.00 |
| 20/09/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2768 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2801 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2735 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R023 On 03-May-18 | | | Bond Future | 7.72 | 101.4027 | 101.5673 | 101.4027 | 0.00 |
| 20/09/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2796 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2767 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R035 On 02-November-17 | | | Bond Future | 9.47 | 96.4146 | 96.6012 | 96.4146 | 32,964.00 |
| 20/09/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 01-February-18 | | | Bond Future | 9.54 | 98.1875 | 98.3775 | 98.1875 | 0.00 |
| 20/09/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 1541 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 1619 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 03-May-18 | | | Bond Future | 9.59 | 95.5154 | 95.7086 | 95.5154 | 0.00 |
| 20/09/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 2383 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 2459 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 2307 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | | | Bond Future | 8.41 | 116.8842 | 117.0706 | 116.8842 | 137,841.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 2654 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 3357 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.60 | Call | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 3469 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 4047 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 3413 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 143 | 0 | 0 | 0 | 5,000.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.60 | Put | Bond Future | 665 | 1 | 1 | 1 | 3,750.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | | | Bond Future | 8.45 | 113.7334 | 113.9232 | 113.7334 | 198.00 |
| 20/09/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 398 | 0 | 0 | 0 | 1,460.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 2107 | 2 | 2 | 2 | 1,460.00 |
| 20/09/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 5552 | 5 | 6 | 5 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 4068 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 4165 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 4116 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 707 | 1 | 1 | 1 | 6,200.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 1157 | 1 | 1 | 1 | 820.00 |
| 20/09/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 416 | 0 | 0 | 0 | 820.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 1805 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 5220 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R186 On 03-May-18 | | | Bond Future | 8.49 | 115.8509 | 116.0439 | 115.8509 | 0.00 |
| 20/09/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 4283 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 4240 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 4198 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 1522 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 1502 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R197 On 02-November-17 | | | Bond Future | 301.67 | 301.4377 | 301.6707 | 301.4377 | 2,350.00 |
| 20/09/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 3489 | 4 | 3 | 4 | 0.00 |
| 20/09/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 3479 | 4 | 3 | 4 | 0.00 |
| 20/09/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 3499 | 4 | 3 | 4 | 0.00 |
| 20/09/2017 | R197 On 01-February-18 | | | Bond Future | 300.35 | 300.1143 | 300.3504 | 300.1143 | 0.00 |
| 20/09/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R197 On 01-February-18 | 301.66 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 1310 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 1320 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 1330 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R197 On 03-May-18 | | | Bond Future | 306.06 | 305.8209 | 306.0584 | 305.8209 | 0.00 |
| 20/09/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1618 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1598 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1608 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R202 On 02-November-17 | | | Bond Future | 241.37 | 241.5893 | 241.3740 | 241.5893 | 28,647.00 |
| 20/09/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 12526 | 12 | 13 | 12 | 0.00 |
| 20/09/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 12536 | 12 | 13 | 12 | 0.00 |
| 20/09/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 12516 | 12 | 13 | 12 | 0.00 |
| 20/09/2017 | R202 On 01-February-18 | | | Bond Future | 242.19 | 242.4138 | 242.1934 | 242.4138 | 0.00 |
| 20/09/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 7446 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 7437 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 7454 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | R202 On 03-May-18 | | | Bond Future | 246.80 | 247.0233 | 246.7963 | 247.0233 | 0.00 |
| 20/09/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 3226 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 3222 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 3217 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 3911 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 3900 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 3905 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R204 On 02-November-17 | | | Bond Future | 6.76 | 104.3523 | 104.3462 | 104.3523 | 45,060.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 2557 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 2545 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 1497 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 1493 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 1488 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R204 On 01-February-18 | | | Bond Future | 6.55 | 102.2330 | 102.2268 | 102.2330 | 0.00 |
| 20/09/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 3516 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 3524 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 3520 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 2926 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R204 On 03-May-18 | | | Bond Future | 6.15 | 104.1364 | 104.1297 | 104.1364 | 0.00 |
| 20/09/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 4833 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 4827 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 4267 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 4264 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 4261 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R207 On 02-November-17 | | | Bond Future | 7.00 | 102.6777 | 102.7480 | 102.6777 | 41,067.00 |
| 20/09/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R207 On 01-February-18 | | | Bond Future | 6.94 | 100.9246 | 100.9961 | 100.9246 | 0.00 |
| 20/09/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 1259 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 1243 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 40 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R207 On 03-May-18 | | | Bond Future | 6.85 | 102.8035 | 102.8761 | 102.8035 | 0.00 |
| 20/09/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 1228 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 1215 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 02-November-17 | | | Bond Future | 7.24 | 99.1516 | 99.2420 | 99.1516 | 32,186.00 |
| 20/09/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 2772 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 2715 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 01-February-18 | | | Bond Future | 7.22 | 100.9748 | 101.0668 | 100.9748 | 0.00 |
| 20/09/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1791 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1767 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 03-May-18 | | | Bond Future | 7.19 | 99.4536 | 99.5470 | 99.4536 | 0.00 |
| 20/09/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1714 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | | | Bond Future | 9.42 | 72.9964 | 73.1503 | 72.9964 | 125,917.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1672 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3997 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1752 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2691 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1712 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 1916 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 1023 | 1 | 1 | 1 | 1,350.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 332 | 0 | 0 | 0 | 2,248.00 |
| 20/09/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 7427 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 7 | 0 | 0 | 0 | 2,800.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 3351 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 514 | 1 | 1 | 1 | 6,500.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 993 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 862 | 1 | 1 | 1 | 1,350.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 1670 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 8333 | 8 | 8 | 8 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 333 | 0 | 0 | 0 | 1,350.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 16 | 0 | 0 | 0 | 1,300.00 |
| 20/09/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 216 | 0 | 0 | 0 | 1,138.00 |
| 20/09/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | | | Bond Future | 9.48 | 74.3386 | 74.4953 | 74.3386 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 3096 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 3136 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 4829 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.85 | Call | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 4359 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 946 | 1 | 1 | 1 | 7,500.00 |
| 20/09/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 791 | 1 | 1 | 1 | 3,000.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.85 | Put | Bond Future | 1225 | 1 | 1 | 1 | 7,500.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 1519 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 1544 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 1495 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R209 On 03-May-18 | | | Bond Future | 9.53 | 72.5734 | 72.7328 | 72.5734 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 4206 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 4246 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 4167 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2102 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R210 On 02-November-17 | | | Bond Future | 185.23 | 185.4451 | 185.2253 | 185.4451 | 2,179.00 |
| 20/09/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 6845 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 6865 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 6855 | 7 | 7 | 7 | 0.00 |
| 20/09/2017 | R210 On 01-February-18 | | | Bond Future | 188.70 | 188.9214 | 188.6965 | 188.9214 | 0.00 |
| 20/09/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 3683 | 3 | 4 | 3 | 0.00 |
| 20/09/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 3673 | 3 | 4 | 3 | 0.00 |
| 20/09/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 3663 | 3 | 4 | 3 | 0.00 |
| 20/09/2017 | R210 On 03-May-18 | | | Bond Future | 189.86 | 190.0910 | 189.8600 | 190.0910 | 0.00 |
| 20/09/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 1590 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 1580 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 1600 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R212 On 02-November-17 | | | Bond Future | 151.45 | 151.1888 | 151.4528 | 151.1888 | 4,064.00 |
| 20/09/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 957 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 967 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R212 On 01-February-18 | | | Bond Future | 152.25 | 151.9845 | 152.2529 | 151.9845 | 0.00 |
| 20/09/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2437 | 3 | 2 | 3 | 0.00 |
| 20/09/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2447 | 3 | 2 | 3 | 0.00 |
| 20/09/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2457 | 3 | 2 | 3 | 0.00 |
| 20/09/2017 | R212 On 03-May-18 | | | Bond Future | 155.15 | 154.8745 | 155.1464 | 154.8745 | 0.00 |
| 20/09/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 866 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 846 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/09/2017 | R213 On 02-November-17 | | | Bond Future | 9.10 | 85.0931 | 85.2466 | 85.0931 | 62,290.00 |
| 20/09/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 2235 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 2281 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 597 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R213 On 01-February-18 | | | Bond Future | 9.16 | 86.6578 | 86.8140 | 86.6578 | 0.00 |
| 20/09/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 3135 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 3052 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 1376 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 1352 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R213 On 03-May-18 | | | Bond Future | 9.21 | 84.7217 | 84.8807 | 84.7217 | 0.00 |
| 20/09/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 4160 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 4201 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 4241 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R214 On 02-November-17 | | | Bond Future | 9.62 | 72.2679 | 72.3926 | 72.2679 | 43,682.00 |
| 20/09/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1252 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 20/09/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 1504 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 1467 | 2 | 1 | 2 | 0.00 |
| 20/09/2017 | R214 On 01-February-18 | | | Bond Future | 9.68 | 73.5968 | 73.7237 | 73.5968 | 0.00 |
| 20/09/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2860 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 1851 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 1823 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 1880 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R214 On 03-May-18 | | | Bond Future | 9.73 | 71.6710 | 71.8001 | 71.6710 | 0.00 |
| 20/09/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 4097 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 4136 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 2435 | 3 | 2 | 3 | 0.00 |
| 20/09/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 2408 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 2381 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R248 On 02-November-17 | | | Bond Future | 9.71 | 92.1129 | 92.3171 | 92.1129 | 85,474.00 |
| 20/09/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1607 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1566 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1525 | 1 | 2 | 1 | 0.00 |
| 20/09/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 2128 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 2029 | 2 | 2 | 2 | 0.00 |
| 20/09/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 2078 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/09/2017 | R248 On 01-February-18 | | | Bond Future | 9.77 | 93.8068 | 94.0145 | 93.8068 | 170.00 |
| 20/09/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3674 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3771 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |
| 20/09/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 2597 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 2522 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 2560 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R248 On 03-May-18 | | | Bond Future | 9.82 | 91.1163 | 91.3278 | 91.1163 | 0.00 |
| 20/09/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 5346 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 5297 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 5248 | 5 | 5 | 5 | 0.00 |
| 20/09/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 3261 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 3295 | 3 | 3 | 3 | 0.00 |
| 20/09/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 3226 | 3 | 3 | 3 | 0.00 |