



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/09/2017 TO: 26/09/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 2025 On 02-November-17 | | | Bond Future | 130.44 | 130.1826 | 130.4364 | 130.1826 | 914.00 |
| 26/09/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2534 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2524 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2025 On 01-February-18 | | | Bond Future | 131.54 | 131.2843 | 131.5420 | 131.2843 | 0.00 |
| 26/09/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2358 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2338 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2348 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | 2025 On 03-May-18 | | | Bond Future | 134.04 | 133.7786 | 134.0411 | 133.7786 | 0.00 |
| 26/09/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 841 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2029 On 02-November-17 | | | Bond Future | 100.13 | 100.1422 | 100.1347 | 100.1422 | 1,370.00 |
| 26/09/2017 | 2029 On 01-February-18 | | | Bond Future | 102.01 | 102.0187 | 102.0103 | 102.0187 | 0.00 |
| 26/09/2017 | 2029 On 03-May-18 | | | Bond Future | 102.93 | 102.9399 | 102.9314 | 102.9399 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 2030 On 02-November-17 | | | Bond Future | 9.08 | 94.6160 | 94.2335 | 94.6160 | 58,592.00 |
| 26/09/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 1888 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 01-February-18 | | | Bond Future | 9.14 | 92.3509 | 91.9611 | 92.3509 | 0.00 |
| 26/09/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 1705 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 1573 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 03-May-18 | | | Bond Future | 9.19 | 94.0691 | 93.6715 | 94.0691 | 0.00 |
| 26/09/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 2091 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2032 On 02-November-17 | | | Bond Future | 9.31 | 92.9798 | 92.5338 | 92.9798 | 32,988.00 |
| 26/09/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2046 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2094 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | | | Bond Future | 9.37 | 94.6895 | 94.2350 | 94.6895 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 2082 | 2 | 2 | 2 | 7,800.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3140 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 1752 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 3097 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 3054 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 2642 | 3 | 3 | 3 | 750.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 2447 | 3 | 2 | 3 | 6,800.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 2988 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 1748 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 2052 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 2218 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 1692 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 2581 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | 2032 On 03-May-18 | | | Bond Future | 9.43 | 92.2944 | 91.8309 | 92.2944 | 0.00 |
| 26/09/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4255 | 5 | 4 | 5 | 0.00 |
| 26/09/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4297 | 5 | 4 | 5 | 0.00 |
| 26/09/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4340 | 5 | 4 | 5 | 0.00 |
| 26/09/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2271 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2325 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2297 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2033 On 02-November-17 | | | Bond Future | 105.40 | 104.9916 | 105.3997 | 104.9916 | 5,234.00 |
| 26/09/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 4680 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 4670 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 4690 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2033 On 01-February-18 | | | Bond Future | 107.37 | 106.9590 | 107.3739 | 106.9590 | 0.00 |
| 26/09/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2276 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2286 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2266 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | 2033 On 03-May-18 | | | Bond Future | 108.33 | 107.9044 | 108.3272 | 107.9044 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 627 | 0 | 1 | 0 | 0.00 |
| 26/09/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 617 | 0 | 1 | 0 | 0.00 |
| 26/09/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 637 | 0 | 1 | 0 | 0.00 |
| 26/09/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2037 On 02-November-17 | | | Bond Future | 9.63 | 93.0556 | 92.4480 | 93.0556 | 53,958.00 |
| 26/09/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1706 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 1464 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 1426 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 1388 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2037 On 01-February-18 | | | Bond Future | 9.69 | 90.5115 | 89.8924 | 90.5115 | 160.00 |
| 26/09/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3224 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3136 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3180 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 2128 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2037 On 03-May-18 | | | Bond Future | 9.75 | 92.1955 | 91.5643 | 92.1955 | 0.00 |
| 26/09/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4504 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4593 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4548 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 2799 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 2830 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 2768 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2038 On 02-November-17 | | | Bond Future | 128.97 | 128.8802 | 128.9741 | 128.8802 | 19,719.00 |
| 26/09/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 7836 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 7846 | 8 | 8 | 8 | 0.00 |
| 26/09/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 7826 | 8 | 8 | 8 | 0.00 |
| 26/09/2017 | 2038 On 01-February-18 | | | Bond Future | 129.89 | 129.7903 | 129.8850 | 129.7903 | 0.00 |
| 26/09/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 7045 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 7065 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 7055 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | 2038 On 03-May-18 | | | Bond Future | 132.35 | 132.2561 | 132.3527 | 132.2561 | 0.00 |
| 26/09/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2040 On 02-November-17 | | | Bond Future | 9.75 | 96.2667 | 95.6206 | 96.2667 | 17,446.00 |
| 26/09/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1312 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1275 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1349 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2040 On 01-February-18 | | | Bond Future | 9.81 | 93.5313 | 92.8730 | 93.5313 | 0.00 |
| 26/09/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3138 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3227 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3182 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 2617 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 2579 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 2656 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | 2040 On 03-May-18 | | | Bond Future | 9.88 | 95.2715 | 94.6004 | 95.2715 | 0.00 |
| 26/09/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4793 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4840 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4747 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 3207 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 3173 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2044 On 02-November-17 | | | Bond Future | 9.77 | 93.3525 | 92.7422 | 93.3525 | 26,425.00 |
| 26/09/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1271 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1345 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1308 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 2179 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 2128 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 2230 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | 2044 On 01-February-18 | | | Bond Future | 9.83 | 90.6887 | 90.0668 | 90.6887 | 0.00 |
| 26/09/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3209 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3254 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3300 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 2618 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 2696 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 2656 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | 2044 On 03-May-18 | | | Bond Future | 9.89 | 92.3759 | 91.7420 | 92.3759 | 0.00 |
| 26/09/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4997 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4950 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4903 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 3219 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 3253 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | 2046 On 02-November-17 | | | Bond Future | 124.12 | 124.1260 | 124.1168 | 124.1260 | 21,292.00 |
| 26/09/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 12183 | 12 | 12 | 12 | 0.00 |
| 26/09/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 12203 | 12 | 12 | 12 | 0.00 |
| 26/09/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 12193 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 2046 On 01-February-18 | | | Bond Future | 126.44 | 126.4519 | 126.4418 | 126.4519 | 0.00 |
| 26/09/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 6458 | 6 | 6 | 6 | 0.00 |
| 26/09/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 6468 | 6 | 6 | 6 | 0.00 |
| 26/09/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 6478 | 6 | 6 | 6 | 0.00 |
| 26/09/2017 | 2046 On 03-May-18 | | | Bond Future | 127.25 | 127.2563 | 127.2459 | 127.2563 | 0.00 |
| 26/09/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2050 On 02-November-17 | | | Bond Future | 132.79 | 132.7968 | 132.7871 | 132.7968 | 22,612.00 |
| 26/09/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 11863 | 12 | 12 | 12 | 0.00 |
| 26/09/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 11873 | 12 | 12 | 12 | 0.00 |
| 26/09/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 11883 | 12 | 12 | 12 | 0.00 |
| 26/09/2017 | 2050 On 01-February-18 | | | Bond Future | 133.60 | 133.6120 | 133.6010 | 133.6120 | 0.00 |
| 26/09/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 6639 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 6629 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 6649 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | 2050 On 03-May-18 | | | Bond Future | 136.14 | 136.1504 | 136.1393 | 136.1504 | 0.00 |
| 26/09/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | AL37 On 02-November-17 | | | Index Future | 559.80 | 561.0510 | 559.8010 | 561.0510 | 0.00 |
| 26/09/2017 | AL37 On 01-February-18 | | | Index Future | 570.09 | 571.3670 | 570.0930 | 571.3670 | 0.00 |
| 26/09/2017 | AL37 On 03-May-18 | | | Index Future | 580.70 | 581.9990 | 580.6990 | 581.9990 | 0.00 |
| 26/09/2017 | AL7T On 02-November-17 | | | Index Future | 645.44 | 647.6490 | 645.4380 | 647.6490 | 0.00 |
| 26/09/2017 | AL7T On 01-February-18 | | | Index Future | 657.30 | 659.5580 | 657.3040 | 659.5580 | 0.00 |
| 26/09/2017 | AL7T On 03-May-18 | | | Index Future | 669.53 | 671.8310 | 669.5330 | 671.8310 | 0.00 |
| 26/09/2017 | ALBI On 02-November-17 | | | Index Future | 580.26 | 582.9520 | 580.2590 | 582.9520 | 919.00 |
| 26/09/2017 | ALBI On 01-February-18 | | | Index Future | 590.93 | 593.6710 | 590.9280 | 593.6710 | 0.00 |
| 26/09/2017 | ALBI On 03-May-18 | | | Index Future | 601.92 | 604.7180 | 601.9220 | 604.7180 | 0.00 |
| 26/09/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/09/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | EL28 On 02-November-17 | | | Bond Future | 127.63 | 127.5169 | 127.6268 | 127.5169 | 0.00 |
| 26/09/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 6253 | 6 | 6 | 6 | 0.00 |
| 26/09/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 6263 | 6 | 6 | 6 | 0.00 |
| 26/09/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 6243 | 6 | 6 | 6 | 0.00 |
| 26/09/2017 | EL28 On 01-February-18 | | | Bond Future | 130.02 | 129.9065 | 130.0175 | 129.9065 | 0.00 |
| 26/09/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 2282 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 2272 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | EL28 On 03-May-18 | | | Bond Future | 132.49 | 132.3746 | 132.4877 | 132.3746 | 0.00 |
| 26/09/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 692 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 712 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | ES33 On 02-November-17 | | | Bond Future | 10.69 | 77.4413 | 76.9448 | 77.4413 | 9,466.00 |
| 26/09/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 01-February-18 | | | Bond Future | 10.80 | 78.8652 | 78.3593 | 78.8652 | 0.00 |
| 26/09/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 1166 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 1225 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 1284 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 03-May-18 | | | Bond Future | 10.90 | 76.5412 | 76.0256 | 76.5412 | 0.00 |
| 26/09/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 1782 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 1840 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | ES42 On 02-November-17 | | | Bond Future | 10.97 | 79.9700 | 79.4467 | 79.9700 | 7,957.00 |
| 26/09/2017 | ES42 On 01-February-18 | | | Bond Future | 11.07 | 81.4404 | 80.9071 | 81.4404 | 0.00 |
| 26/09/2017 | ES42 On 03-May-18 | | | Bond Future | 11.17 | 78.6945 | 78.1509 | 78.6945 | 0.00 |
| 26/09/2017 | GOVI On 02-November-17 | | | GOVI | 578.87 | 581.4970 | 578.8690 | 581.4970 | 672.00 |
| 26/09/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 64090 | 9 | 6 | 9 | 0.00 |
| 26/09/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 64190 | 9 | 6 | 9 | 0.00 |
| 26/09/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 64290 | 9 | 6 | 9 | 0.00 |
| 26/09/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 01-February-18 | | | GOVI | 589.51 | 592.1880 | 589.5120 | 592.1880 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 84820 | 11 | 8 | 11 | 0.00 |
| 26/09/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 84720 | 11 | 8 | 11 | 0.00 |
| 26/09/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 84920 | 11 | 8 | 11 | 0.00 |
| 26/09/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 03-May-18 | | | GOVI | 600.48 | 603.2080 | 600.4800 | 603.2080 | 0.00 |
| 26/09/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 102100 | 13 | 10 | 13 | 0.00 |
| 26/09/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 101900 | 13 | 10 | 13 | 0.00 |
| 26/09/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 102000 | 13 | 10 | 13 | 0.00 |
| 26/09/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/09/2017 | IGOV On 02-November-17 | | | Index Future | 250.88 | 250.8240 | 250.8750 | 250.8240 | 1,166.00 |
| 26/09/2017 | IGOV On 01-February-18 | | | Index Future | 255.57 | 255.5240 | 255.5740 | 255.5240 | 0.00 |
| 26/09/2017 | IGOV On 03-May-18 | | | Index Future | 260.43 | 260.3790 | 260.4300 | 260.3790 | 0.00 |
| 26/09/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 26/09/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7596 | 99.7596 | 99.7596 | 0.00 |
| 26/09/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.66 | 99.6659 | 99.6646 | 99.6659 | 0.00 |
| 26/09/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.76 | 99.7522 | 99.7604 | 99.7522 | 0.00 |
| 26/09/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.84 | 99.8348 | 99.8448 | 99.8348 | 0.00 |
| 26/09/2017 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.80 | 99.7970 | 99.7970 | 99.7970 | 0.00 |
| 26/09/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.95 | 98.9481 | 98.9497 | 98.9481 | 0.00 |
| 26/09/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.45 | 98.4483 | 98.4523 | 98.4483 | 0.00 |
| 26/09/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.31 | 98.3016 | 98.3127 | 98.3016 | 0.00 |
| 26/09/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.63 | 98.6100 | 98.6300 | 98.6100 | 0.00 |
| 26/09/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.96 | 98.9392 | 98.9590 | 98.9392 | 0.00 |
| 26/09/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.27 | 99.2525 | 99.2734 | 99.2525 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.61 | 99.5959 | 99.6120 | 99.5959 | 0.00 |
| 26/09/2017 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.60 | 95.5368 | 95.5991 | 95.5368 | 0.00 |
| 26/09/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.80 | 94.7218 | 94.7998 | 94.7218 | 0.00 |
| 26/09/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.97 | 93.8779 | 93.9677 | 93.8779 | 0.00 |
| 26/09/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.11 | 94.0090 | 94.1128 | 94.0090 | 0.00 |
| 26/09/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.28 | 96.1703 | 96.2829 | 96.1703 | 51.00 |
| 26/09/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.40 | 96.2775 | 96.3969 | 96.2775 | 0.00 |
| 26/09/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.56 | 97.4366 | 97.5638 | 97.4366 | 0.00 |
| 26/09/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.76 | 99.6193 | 99.7572 | 99.6193 | 0.00 |
| 26/09/2017 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.27 | 94.0193 | 94.2721 | 94.0193 | 0.00 |
| 26/09/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.27 | 91.0057 | 91.2689 | 91.0057 | 0.00 |
| 26/09/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.00 | 89.7394 | 90.0049 | 89.7394 | 0.00 |
| 26/09/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.17 | 91.8963 | 92.1653 | 91.8963 | 0.00 |
| 26/09/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.96 | 95.6866 | 95.9601 | 95.6866 | 0.00 |
| 26/09/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.53 | 94.2456 | 94.5311 | 94.2456 | 0.00 |
| 26/09/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.61 | 96.3137 | 96.6077 | 96.3137 | 0.00 |
| 26/09/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.35 | 100.0520 | 100.3500 | 100.0520 | 0.00 |
| 26/09/2017 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/09/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 26/09/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 26/09/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 26/09/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 7.02 | 92.9800 | 92.9800 | 92.9800 | 0.00 |
| 26/09/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 7.00 | 93.0000 | 93.0000 | 93.0000 | 0.00 |
| 26/09/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 93.1000 | 93.1000 | 0.00 |
| 26/09/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 26/09/2017 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 6.79 | 93.2100 | 93.2100 | 93.2100 | 0.00 |
| 26/09/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.75 | 93.2500 | 93.2500 | 93.2500 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.70 | 93.3000 | 93.3000 | 93.3000 | 0.00 |
| 26/09/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 26/09/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 26/09/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 26/09/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.69 | 93.3100 | 93.3100 | 93.3100 | 0.00 |
| 26/09/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 93.2700 | 93.2700 | 0.00 |
| 26/09/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 26/09/2017 | R023 On 02-November-17 | | | Bond Future | 7.85 | 101.2827 | 101.0208 | 101.2827 | 57,147.00 |
| 26/09/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2992 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 3033 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R023 On 01-February-18 | | | Bond Future | 7.88 | 103.1451 | 102.8779 | 103.1451 | 0.00 |
| 26/09/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R023 On 03-May-18 | | | Bond Future | 7.90 | 101.1345 | 100.8619 | 101.1345 | 0.00 |
| 26/09/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2278 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 755 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R035 On 02-November-17 | | | Bond Future | 9.52 | 96.9004 | 96.2481 | 96.9004 | 37,174.00 |
| 26/09/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 748 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 01-February-18 | | | Bond Future | 9.58 | 98.6821 | 98.0175 | 98.6821 | 0.00 |
| 26/09/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 1180 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 1336 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 1258 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 03-May-18 | | | Bond Future | 9.64 | 96.0181 | 95.3406 | 96.0181 | 0.00 |
| 26/09/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 2016 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 2092 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 1939 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | | | Bond Future | 8.52 | 116.7300 | 116.3191 | 116.7300 | 136,126.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 2677 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 2784 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.60 | Call | Bond Future | 1374 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 3337 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 184 | 0 | 0 | 0 | 5,000.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.60 | Put | Bond Future | 865 | 1 | 1 | 1 | 3,750.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 513 | 0 | 1 | 0 | 0.00 |
| 26/09/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | | | Bond Future | 8.57 | 113.5764 | 113.1575 | 113.5764 | 198.00 |
| 26/09/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 266 | 0 | 0 | 0 | 1,460.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 1679 | 2 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 3655 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 4884 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 3471 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2575 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 3563 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 3517 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 937 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 865 | 1 | 1 | 1 | 6,200.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 1395 | 1 | 1 | 1 | 820.00 |
| 26/09/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 514 | 0 | 1 | 0 | 820.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 900 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 5854 | 6 | 6 | 6 | 0.00 |
| 26/09/2017 | R186 On 03-May-18 | | | Bond Future | 8.62 | 115.6897 | 115.2624 | 115.6897 | 0.00 |
| 26/09/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3700 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3661 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 1740 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R197 On 02-November-17 | | | Bond Future | 301.60 | 301.6256 | 301.6018 | 301.6256 | 2,350.00 |
| 26/09/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 3558 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 3548 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 3568 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R197 On 01-February-18 | | | Bond Future | 300.28 | 300.3037 | 300.2775 | 300.3037 | 0.00 |
| 26/09/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 1383 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 1393 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 1403 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R197 On 03-May-18 | | | Bond Future | 305.98 | 306.0092 | 305.9824 | 306.0092 | 0.00 |
| 26/09/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1542 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1522 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1532 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R202 On 02-November-17 | | | Bond Future | 241.32 | 241.3405 | 241.3225 | 241.3405 | 28,647.00 |
| 26/09/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 12578 | 13 | 13 | 13 | 0.00 |
| 26/09/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 12588 | 13 | 13 | 13 | 0.00 |
| 26/09/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 12568 | 13 | 13 | 13 | 0.00 |
| 26/09/2017 | R202 On 01-February-18 | | | Bond Future | 242.14 | 242.1587 | 242.1389 | 242.1587 | 0.00 |
| 26/09/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 7455 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 7446 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 7463 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | R202 On 03-May-18 | | | Bond Future | 246.74 | 246.7594 | 246.7392 | 246.7594 | 0.00 |
| 26/09/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 3151 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 3147 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 3142 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 3893 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 3882 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 3888 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R204 On 02-November-17 | | | Bond Future | 6.90 | 104.2481 | 104.1933 | 104.2481 | 43,883.00 |
| 26/09/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 2321 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 2327 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 2315 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 1420 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 1415 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 1411 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R204 On 01-February-18 | | | Bond Future | 6.74 | 102.1269 | 102.0707 | 102.1269 | 0.00 |
| 26/09/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 3359 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 3367 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 3363 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 2925 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 2921 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R204 On 03-May-18 | | | Bond Future | 6.42 | 104.0271 | 103.9694 | 104.0271 | 0.00 |
| 26/09/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 4683 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 4686 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 4680 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 4280 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 4277 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 4274 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R207 On 02-November-17 | | | Bond Future | 7.19 | 102.5135 | 102.3757 | 102.5135 | 41,067.00 |
| 26/09/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1703 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R207 On 01-February-18 | | | Bond Future | 7.15 | 100.7573 | 100.6166 | 100.7573 | 0.00 |
| 26/09/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 924 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 910 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 89 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R207 On 03-May-18 | | | Bond Future | 7.10 | 102.6320 | 102.4882 | 102.6320 | 0.00 |
| 26/09/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 911 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 02-November-17 | | | Bond Future | 7.43 | 98.8765 | 98.6946 | 98.8765 | 31,771.00 |
| 26/09/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 2224 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 2196 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 01-February-18 | | | Bond Future | 7.43 | 100.6946 | 100.5090 | 100.6946 | 0.00 |
| 26/09/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1326 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1347 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1305 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 03-May-18 | | | Bond Future | 7.42 | 99.1671 | 98.9775 | 99.1671 | 0.00 |
| 26/09/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1283 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 378 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | | | Bond Future | 9.47 | 73.4005 | 72.8511 | 73.4005 | 125,421.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1407 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1482 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2390 | 3 | 2 | 3 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1444 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 808 | 1 | 1 | 1 | 1,350.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 223 | 0 | 0 | 0 | 2,248.00 |
| 26/09/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 7124 | 8 | 7 | 8 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 3 | 0 | 0 | 0 | 2,800.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 3041 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 512 | 0 | 1 | 0 | 6,500.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 1025 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 884 | 1 | 1 | 1 | 1,350.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 1754 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 8628 | 8 | 9 | 8 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 3508 | 3 | 4 | 3 | 0.00 |
| 26/09/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 12 | 0 | 0 | 0 | 1,300.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 322 | 0 | 0 | 0 | 1,350.00 |
| 26/09/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 202 | 0 | 0 | 0 | 1,138.00 |
| 26/09/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 995 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | | | Bond Future | 9.52 | 74.7502 | 74.1904 | 74.7502 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2860 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 4554 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.85 | Call | Bond Future | 3432 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2939 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2899 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 4092 | 5 | 4 | 5 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 984 | 1 | 1 | 1 | 7,500.00 |
| 26/09/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 821 | 1 | 1 | 1 | 3,000.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.85 | Put | Bond Future | 1278 | 1 | 1 | 1 | 7,500.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 1587 | 1 | 2 | 1 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 1613 | 1 | 2 | 1 | 0.00 |
| 26/09/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 1561 | 1 | 2 | 1 | 0.00 |
| 26/09/2017 | R209 On 03-May-18 | | | Bond Future | 9.58 | 72.9918 | 72.4212 | 72.9918 | 0.00 |
| 26/09/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3973 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2155 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2180 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R210 On 02-November-17 | | | Bond Future | 185.52 | 185.3688 | 185.5246 | 185.3688 | 2,179.00 |
| 26/09/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 6545 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 6565 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 6555 | 7 | 7 | 7 | 0.00 |
| 26/09/2017 | R210 On 01-February-18 | | | Bond Future | 189.00 | 188.8422 | 188.9997 | 188.8422 | 0.00 |
| 26/09/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 3380 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 3370 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 3360 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R210 On 03-May-18 | | | Bond Future | 190.17 | 190.0074 | 190.1678 | 190.0074 | 0.00 |
| 26/09/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 1272 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 1292 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R212 On 02-November-17 | | | Bond Future | 151.23 | 151.2454 | 151.2333 | 151.2454 | 4,064.00 |
| 26/09/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1187 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R212 On 01-February-18 | | | Bond Future | 152.03 | 152.0412 | 152.0279 | 152.0412 | 0.00 |
| 26/09/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2662 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2672 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2682 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R212 On 03-May-18 | | | Bond Future | 154.92 | 154.9299 | 154.9163 | 154.9299 | 0.00 |
| 26/09/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/09/2017 | R213 On 02-November-17 | | | Bond Future | 9.17 | 85.1858 | 84.8138 | 85.1858 | 62,290.00 |
| 26/09/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 1856 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 1900 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 674 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R213 On 01-February-18 | | | Bond Future | 9.23 | 86.7521 | 86.3730 | 86.7521 | 0.00 |
| 26/09/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2772 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2733 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 1495 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 1521 | 1 | 2 | 1 | 0.00 |
| 26/09/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 1470 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R213 On 03-May-18 | | | Bond Future | 9.28 | 84.8169 | 84.4303 | 84.8169 | 0.00 |
| 26/09/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3840 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3879 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3918 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 1970 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 1994 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R214 On 02-November-17 | | | Bond Future | 9.65 | 72.7233 | 72.1917 | 72.7233 | 43,355.00 |
| 26/09/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1123 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 1510 | 1 | 2 | 1 | 0.00 |
| 26/09/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 1550 | 1 | 2 | 1 | 0.00 |
| 26/09/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 1471 | 1 | 1 | 1 | 0.00 |
| 26/09/2017 | R214 On 01-February-18 | | | Bond Future | 9.71 | 74.0605 | 73.5189 | 74.0605 | 0.00 |
| 26/09/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2689 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2767 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2728 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 1885 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 1856 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R214 On 03-May-18 | | | Bond Future | 9.76 | 72.1427 | 71.5905 | 72.1427 | 0.00 |
| 26/09/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3968 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3890 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 2478 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 2450 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 2422 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R248 On 02-November-17 | | | Bond Future | 9.74 | 92.6913 | 92.0633 | 92.6913 | 85,474.00 |
| 26/09/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1361 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1322 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1284 | 2 | 1 | 2 | 0.00 |
| 26/09/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 26/09/2017 | R248 On 01-February-18 | | | Bond Future | 9.80 | 94.3957 | 93.7558 | 94.3957 | 170.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/09/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3458 | 4 | 3 | 4 | 0.00 |
| 26/09/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3553 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3505 | 4 | 4 | 4 | 0.00 |
| 26/09/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 2640 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 2563 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 2601 | 2 | 3 | 2 | 0.00 |
| 26/09/2017 | R248 On 03-May-18 | | | Bond Future | 9.85 | 91.7153 | 91.0630 | 91.7153 | 0.00 |
| 26/09/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 5132 | 6 | 5 | 6 | 0.00 |
| 26/09/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 5084 | 6 | 5 | 6 | 0.00 |
| 26/09/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 5036 | 5 | 5 | 5 | 0.00 |
| 26/09/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 3348 | 3 | 3 | 3 | 0.00 |
| 26/09/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 3277 | 3 | 3 | 3 | 0.00 |