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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/10/2017 TO: 19/10/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 2025 On 02-November-17 | | | Bond Future | 130.46 | 130.4700 | 130.4646 | 130.4700 | 949.00 |
| 19/10/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2505 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2515 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2495 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2025 On 01-February-18 | | | Bond Future | 131.56 | 131.5662 | 131.5605 | 131.5662 | 21.00 |
| 19/10/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2340 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2320 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2025 On 03-May-18 | | | Bond Future | 134.05 | 134.0553 | 134.0468 | 134.0553 | 0.00 |
| 19/10/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-August-18 | | | Bond Future | 136.56 | 136.5645 | 136.5573 | 136.5645 | 0.00 |
| 19/10/2017 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-August-18 | 136.67 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2029 On 02-November-17 | | | Bond Future | 99.88 | 99.8828 | 99.8791 | 99.8828 | 0.00 |
| 19/10/2017 | 2029 On 01-February-18 | | | Bond Future | 101.74 | 101.7489 | 101.7449 | 101.7489 | 1,370.00 |
| 19/10/2017 | 2029 On 03-May-18 | | | Bond Future | 102.65 | 102.6558 | 102.6498 | 102.6558 | 0.00 |
| 19/10/2017 | 2029 On 02-August-18 | | | Bond Future | 104.61 | 104.6112 | 104.6062 | 104.6112 | 0.00 |
| 19/10/2017 | 2030 On 02-November-17 | | | Bond Future | 9.39 | 92.4104 | 92.1457 | 92.4104 | 54,042.00 |
| 19/10/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 01-February-18 | | | Bond Future | 9.45 | 90.1025 | 89.8329 | 90.1025 | 6,569.00 |
| 19/10/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 556 | 0 | 1 | 0 | 0.00 |
| 19/10/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 489 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 423 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 03-May-18 | | | Bond Future | 9.52 | 91.7744 | 91.4987 | 91.7744 | 0.00 |
| 19/10/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-August-18 | | | Bond Future | 9.59 | 89.4811 | 89.2004 | 89.4811 | 0.00 |
| 19/10/2017 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2030 On 02-August-18 | 9.45 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 920 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2032 On 02-November-17 | | | Bond Future | 9.60 | 90.7432 | 90.4608 | 90.7432 | 35,391.00 |
| 19/10/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 442 | 1 | 0 | 1 | 0.00 |
| 19/10/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 19/10/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 492 | 1 | 0 | 1 | 0.00 |
| 19/10/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 1272 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | | | Bond Future | 9.66 | 92.4094 | 92.1220 | 92.4094 | 7,596.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 1071 | 1 | 1 | 1 | 7,800.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 1819 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 858 | 1 | 1 | 1 | 7,500.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 1787 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 1754 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 1454 | 2 | 1 | 2 | 750.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 1318 | 1 | 1 | 1 | 6,800.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 2522 | 2 | 3 | 2 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 2561 | 2 | 3 | 2 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 3202 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 2484 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2032 On 03-May-18 | | | Bond Future | 9.73 | 89.9673 | 89.6735 | 89.9673 | 0.00 |
| 19/10/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 2829 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2985 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 3055 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 3020 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 02-August-18 | | | Bond Future | 9.80 | 91.6458 | 91.3467 | 91.6458 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 3231 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 3199 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 4102 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 4140 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 4065 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2033 On 02-November-17 | | | Bond Future | 104.81 | 104.8115 | 104.8076 | 104.8115 | 5,179.00 |
| 19/10/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5272 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5262 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5282 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2033 On 01-February-18 | | | Bond Future | 106.77 | 106.7696 | 106.7655 | 106.7696 | 381.00 |
| 19/10/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2895 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2033 On 03-May-18 | | | Bond Future | 107.69 | 107.7009 | 107.6947 | 107.7009 | 0.00 |
| 19/10/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-August-18 | | | Bond Future | 109.75 | 109.7525 | 109.7472 | 109.7525 | 0.00 |
| 19/10/2017 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 193 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2037 On 02-November-17 | | | Bond Future | 9.86 | 90.8220 | 90.6712 | 90.8220 | 54,462.00 |
| 19/10/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 344 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 1963 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 1903 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2037 On 01-February-18 | | | Bond Future | 9.92 | 88.2345 | 88.0810 | 88.2345 | 13,719.00 |
| 19/10/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 2094 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 2059 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 2809 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 2852 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 03-May-18 | | | Bond Future | 9.99 | 89.8717 | 89.7142 | 89.8717 | 0.00 |
| 19/10/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 3262 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 3337 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3400 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3438 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2037 On 02-August-18 | | | Bond Future | 10.07 | 87.2925 | 87.1323 | 87.2925 | 0.00 |
| 19/10/2017 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 3699 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 3735 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 3770 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 4493 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 4574 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 4534 | 4 | 5 | 4 | 0.00 |
| 19/10/2017 | 2038 On 02-November-17 | | | Bond Future | 128.53 | 128.5334 | 128.5285 | 128.5334 | 13,390.00 |
| 19/10/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-November-17 | 136.81 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 8282 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 8292 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 8272 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2038 On 01-February-18 | | | Bond Future | 129.42 | 129.4256 | 129.4205 | 129.4256 | 5,252.00 |
| 19/10/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 7510 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 7530 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 7520 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2038 On 03-May-18 | | | Bond Future | 131.87 | 131.8745 | 131.8665 | 131.8745 | 0.00 |
| 19/10/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 404 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 424 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-August-18 | | | Bond Future | 134.33 | 134.3365 | 134.3298 | 134.3365 | 0.00 |
| 19/10/2017 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2040 On 02-November-17 | | | Bond Future | 9.92 | 94.3144 | 94.1951 | 94.3144 | 16,838.00 |
| 19/10/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 2558 | 2 | 3 | 2 | 0.00 |
| 19/10/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 2488 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 2419 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2040 On 01-February-18 | | | Bond Future | 9.99 | 91.5408 | 91.4193 | 91.5408 | 4,400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 2245 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 2208 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 3096 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 3143 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2040 On 03-May-18 | | | Bond Future | 10.06 | 93.2393 | 93.1144 | 93.2393 | 0.00 |
| 19/10/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 3716 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 3757 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 3674 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 3656 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 3616 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 3577 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 02-August-18 | | | Bond Future | 10.13 | 90.4726 | 90.3457 | 90.4726 | 0.00 |
| 19/10/2017 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 4196 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 4157 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 4117 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 4883 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 4924 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 4841 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2044 On 02-November-17 | | | Bond Future | 9.94 | 91.3743 | 91.2958 | 91.3743 | 21,405.00 |
| 19/10/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 257 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 2591 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 2520 | 2 | 3 | 2 | 0.00 |
| 19/10/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 2662 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2044 On 01-February-18 | | | Bond Future | 10.00 | 88.6718 | 88.5919 | 88.6718 | 11,723.00 |
| 19/10/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 2255 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 3085 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 3132 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | 2044 On 03-May-18 | | | Bond Future | 10.07 | 90.3172 | 90.2347 | 90.3172 | 0.00 |
| 19/10/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 3884 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 3842 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 3800 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 3617 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 3657 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 3578 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 02-August-18 | | | Bond Future | 10.14 | 87.6211 | 87.5373 | 87.6211 | 0.00 |
| 19/10/2017 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 4222 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 4302 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 4262 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 4933 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 4891 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | 2046 On 02-November-17 | | | Bond Future | 123.87 | 123.8738 | 123.8696 | 123.8738 | 20,942.00 |
| 19/10/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 12430 | 12 | 12 | 12 | 0.00 |
| 19/10/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 12450 | 12 | 12 | 12 | 0.00 |
| 19/10/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 12440 | 12 | 12 | 12 | 0.00 |
| 19/10/2017 | 2046 On 01-February-18 | | | Bond Future | 126.18 | 126.1880 | 126.1835 | 126.1880 | 2,943.00 |
| 19/10/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 6716 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 6726 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 6736 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | 2046 On 03-May-18 | | | Bond Future | 126.97 | 126.9758 | 126.9685 | 126.9758 | 0.00 |
| 19/10/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 03-May-18 | 127.94 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 982 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2046 On 02-August-18 | | | Bond Future | 129.39 | 129.3944 | 129.3884 | 129.3944 | 0.00 |
| 19/10/2017 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 618 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 02-November-17 | | | Bond Future | 131.63 | 131.6303 | 131.6254 | 131.6303 | 22,149.00 |
| 19/10/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 13025 | 13 | 13 | 13 | 0.00 |
| 19/10/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 13035 | 13 | 13 | 13 | 0.00 |
| 19/10/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 13045 | 13 | 13 | 13 | 0.00 |
| 19/10/2017 | 2050 On 01-February-18 | | | Bond Future | 132.41 | 132.4103 | 132.4053 | 132.4103 | 3,661.00 |
| 19/10/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 7835 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 7825 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 7845 | 8 | 8 | 8 | 0.00 |
| 19/10/2017 | 2050 On 03-May-18 | | | Bond Future | 134.91 | 134.9156 | 134.9079 | 134.9156 | 0.00 |
| 19/10/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | 2050 On 02-August-18 | | | Bond Future | 135.75 | 135.7523 | 135.7458 | 135.7523 | 0.00 |
| 19/10/2017 | 2050 On 02-August-18 | 137.54 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 1794 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | AL37 On 02-November-17 | | | Index Future | 555.06 | 555.7110 | 555.0630 | 555.7110 | 0.00 |
| 19/10/2017 | AL37 On 01-February-18 | | | Index Future | 565.26 | 565.9150 | 565.2560 | 565.9150 | 0.00 |
| 19/10/2017 | AL37 On 03-May-18 | | | Index Future | 575.74 | 576.4170 | 575.7390 | 576.4170 | 0.00 |
| 19/10/2017 | AL37 On 02-August-18 | | | Index Future | 586.49 | 587.1760 | 586.4870 | 587.1760 | 0.00 |
| 19/10/2017 | AL7T On 02-November-17 | | | Index Future | 635.42 | 636.8780 | 635.4190 | 636.8780 | 0.00 |
| 19/10/2017 | AL7T On 01-February-18 | | | Index Future | 647.09 | 648.5730 | 647.0870 | 648.5730 | 0.00 |
| 19/10/2017 | AL7T On 03-May-18 | | | Index Future | 659.09 | 660.6090 | 659.0890 | 660.6090 | 0.00 |
| 19/10/2017 | AL7T On 02-August-18 | | | Index Future | 671.39 | 672.9390 | 671.3920 | 672.9390 | 0.00 |
| 19/10/2017 | ALBI On 02-November-17 | | | Index Future | 570.91 | 571.9350 | 570.9070 | 571.9350 | 575.00 |
| 19/10/2017 | ALBI On 01-February-18 | | | Index Future | 581.39 | 582.4370 | 581.3900 | 582.4370 | 294.00 |
| 19/10/2017 | ALBI On 03-May-18 | | | Index Future | 592.17 | 593.2460 | 592.1730 | 593.2460 | 0.00 |
| 19/10/2017 | ALBI On 02-August-18 | | | Index Future | 603.23 | 604.3190 | 603.2270 | 604.3190 | 0.00 |
| 19/10/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C030 On 31-January-30 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/10/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | EL28 On 02-November-17 | | | Bond Future | 127.43 | 127.5531 | 127.4346 | 127.5531 | 0.00 |
| 19/10/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 6445 | 6 | 6 | 6 | 0.00 |
| 19/10/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 6455 | 6 | 6 | 6 | 0.00 |
| 19/10/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 6435 | 6 | 6 | 6 | 0.00 |
| 19/10/2017 | EL28 On 01-February-18 | | | Bond Future | 129.82 | 129.9362 | 129.8152 | 129.9362 | 0.00 |
| 19/10/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 2485 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 2495 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 2475 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | EL28 On 03-May-18 | | | Bond Future | 130.51 | 130.6351 | 130.5092 | 130.6351 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 2681 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 2691 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | EL28 On 02-August-18 | | | Bond Future | 133.00 | 133.1233 | 132.9964 | 133.1233 | 0.00 |
| 19/10/2017 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 1944 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 1954 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 1934 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | ES33 On 02-November-17 | | | Bond Future | 10.93 | 75.6355 | 75.5220 | 75.6355 | 7,515.00 |
| 19/10/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 1564 | 1 | 2 | 1 | 0.00 |
| 19/10/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 1625 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 1502 | 1 | 2 | 1 | 0.00 |
| 19/10/2017 | ES33 On 01-February-18 | | | Bond Future | 11.04 | 77.0244 | 76.9089 | 77.0244 | 1,951.00 |
| 19/10/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 225 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 03-May-18 | | | Bond Future | 11.15 | 74.6624 | 74.5438 | 74.6624 | 0.00 |
| 19/10/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 416 | 1 | 0 | 1 | 0.00 |
| 19/10/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 358 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 03-May-18 | 11.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-August-18 | | | Bond Future | 11.26 | 76.0553 | 75.9347 | 76.0553 | 0.00 |
| 19/10/2017 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 566 | 0 | 1 | 0 | 0.00 |
| 19/10/2017 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 624 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | ES42 On 02-November-17 | | | Bond Future | 11.15 | 78.3210 | 78.2268 | 78.3210 | 2,202.00 |
| 19/10/2017 | ES42 On 01-February-18 | | | Bond Future | 11.25 | 79.7592 | 79.6632 | 79.7592 | 7,887.00 |
| 19/10/2017 | ES42 On 03-May-18 | | | Bond Future | 11.36 | 76.9781 | 76.8794 | 76.9781 | 0.00 |
| 19/10/2017 | ES42 On 02-August-18 | | | Bond Future | 11.47 | 78.4140 | 78.3137 | 78.4140 | 0.00 |
| 19/10/2017 | GOVI On 02-November-17 | | | GOVI | 569.50 | 570.5460 | 569.5030 | 570.5460 | 677.00 |
| 19/10/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 29470 | 2 | 3 | 2 | 0.00 |
| 19/10/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 29370 | 2 | 3 | 2 | 0.00 |
| 19/10/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 29570 | 2 | 3 | 2 | 0.00 |
| 19/10/2017 | GOVI On 01-February-18 | | | GOVI | 579.96 | 581.0220 | 579.9610 | 581.0220 | 0.00 |
| 19/10/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 10590 | 0 | 1 | 0 | 0.00 |
| 19/10/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 10690 | 0 | 1 | 0 | 0.00 |
| 19/10/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 10790 | 0 | 1 | 0 | 0.00 |
| 19/10/2017 | GOVI On 03-May-18 | | | GOVI | 590.72 | 591.8050 | 590.7170 | 591.8050 | 0.00 |
| 19/10/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 4470 | 2 | 0 | 2 | 0.00 |
| 19/10/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 4270 | 2 | 0 | 2 | 0.00 |
| 19/10/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 4370 | 2 | 0 | 2 | 0.00 |
| 19/10/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 02-August-18 | | | GOVI | 601.74 | 602.8510 | 601.7440 | 602.8510 | 0.00 |
| 19/10/2017 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 39560 | 3 | 4 | 3 | 0.00 |
| 19/10/2017 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 39660 | 3 | 4 | 3 | 0.00 |
| 19/10/2017 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 39760 | 3 | 4 | 3 | 0.00 |
| 19/10/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/10/2017 | IGOV On 02-November-17 | | | Index Future | 250.51 | 250.5160 | 250.5070 | 250.5160 | 1,172.00 |
| 19/10/2017 | IGOV On 01-February-18 | | | Index Future | 255.19 | 255.1960 | 255.1870 | 255.1960 | 0.00 |
| 19/10/2017 | IGOV On 03-May-18 | | | Index Future | 260.01 | 260.0250 | 260.0100 | 260.0250 | 0.00 |
| 19/10/2017 | IGOV On 02-August-18 | | | Index Future | 264.97 | 264.9780 | 264.9660 | 264.9780 | 0.00 |
| 19/10/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 19/10/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7595 | 99.7595 | 99.7595 | 0.00 |
| 19/10/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.69 | 99.6894 | 99.6894 | 99.6894 | 0.00 |
| 19/10/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.82 | 99.8168 | 99.8173 | 99.8168 | 0.00 |
| 19/10/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.95 | 99.9462 | 99.9482 | 99.9462 | 0.00 |
| 19/10/2017 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.80 | 99.7970 | 99.7970 | 99.7970 | 0.00 |
| 19/10/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.97 | 98.9718 | 98.9715 | 98.9718 | 0.00 |
| 19/10/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.51 | 98.5114 | 98.5125 | 98.5114 | 0.00 |
| 19/10/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.42 | 98.4137 | 98.4154 | 98.4137 | 0.00 |
| 19/10/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.78 | 98.7800 | 98.7800 | 98.7800 | 0.00 |
| 19/10/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.16 | 99.1646 | 99.1641 | 99.1646 | 0.00 |
| 19/10/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.54 | 99.5392 | 99.5408 | 99.5392 | 0.00 |
| 19/10/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.95 | 99.9404 | 99.9496 | 99.9404 | 0.00 |
| 19/10/2017 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.21 | 96.1488 | 96.2129 | 96.1488 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.46 | 95.3783 | 95.4606 | 95.3783 | 0.00 |
| 19/10/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.68 | 94.5789 | 94.6808 | 94.5789 | 0.00 |
| 19/10/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.87 | 94.7547 | 94.8746 | 94.7547 | 0.00 |
| 19/10/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.09 | 96.9560 | 97.0869 | 96.9560 | 51.00 |
| 19/10/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.25 | 97.1100 | 97.2482 | 97.1100 | 0.00 |
| 19/10/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.46 | 98.3136 | 98.4581 | 98.3136 | 0.00 |
| 19/10/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.68 | 100.5329 | 100.6836 | 100.5329 | 0.00 |
| 19/10/2017 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 95.64 | 95.4351 | 95.6353 | 95.4351 | 0.00 |
| 19/10/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 92.69 | 92.4730 | 92.6858 | 92.4730 | 0.00 |
| 19/10/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 91.47 | 91.2472 | 91.4709 | 91.2472 | 0.00 |
| 19/10/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 93.65 | 93.4175 | 93.6452 | 93.4175 | 0.00 |
| 19/10/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 97.43 | 97.2060 | 97.4294 | 97.2060 | 0.00 |
| 19/10/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.03 | 95.8071 | 96.0284 | 95.8071 | 0.00 |
| 19/10/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.10 | 97.8842 | 98.0963 | 97.8842 | 0.00 |
| 19/10/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 101.81 | 101.6118 | 101.8143 | 101.6118 | 0.00 |
| 19/10/2017 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/10/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 19/10/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 19/10/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 19/10/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 7.00 | 93.0000 | 93.0000 | 93.0000 | 0.00 |
| 19/10/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 93.1000 | 93.1000 | 0.00 |
| 19/10/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 19/10/2017 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 6.79 | 93.2100 | 93.2100 | 93.2100 | 0.00 |
| 19/10/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.75 | 93.2500 | 93.2500 | 93.2500 | 2,500.00 |
| 19/10/2017 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.70 | 93.3000 | 93.3000 | 93.3000 | 0.00 |
| 19/10/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 19/10/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 19/10/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 19/10/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.69 | 93.3100 | 93.3100 | 93.3100 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 93.2700 | 93.2700 | 0.00 |
| 19/10/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 19/10/2017 | R023 On 02-November-17 | | | Bond Future | 8.07 | 100.1953 | 100.0695 | 100.1953 | 52,970.00 |
| 19/10/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2077 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2117 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R023 On 01-February-18 | | | Bond Future | 8.11 | 102.0351 | 101.9071 | 102.0351 | 21,312.00 |
| 19/10/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 1479 | 2 | 1 | 2 | 0.00 |
| 19/10/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 1505 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 1454 | 2 | 1 | 2 | 0.00 |
| 19/10/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R023 On 03-May-18 | | | Bond Future | 8.15 | 99.9990 | 99.8673 | 99.9990 | 0.00 |
| 19/10/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R035 On 02-November-17 | | | Bond Future | 9.77 | 94.4600 | 94.2695 | 94.4600 | 41,191.00 |
| 19/10/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 1391 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 1231 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R035 On 01-February-18 | | | Bond Future | 9.84 | 96.1945 | 96.0006 | 96.1945 | 0.00 |
| 19/10/2017 | R035 On 01-February-18 | 9.73 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 758 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 680 | 0 | 1 | 0 | 0.00 |
| 19/10/2017 | R035 On 03-May-18 | | | Bond Future | 9.91 | 93.4796 | 93.2809 | 93.4796 | 0.00 |
| 19/10/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | | | Bond Future | 8.79 | 114.7798 | 114.5172 | 114.7798 | 124,481.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 550 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 1095 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.60 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 1569 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 1052 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 443 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 218 | 0 | 0 | 0 | 5,000.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.60 | Put | Bond Future | 1516 | 1 | 2 | 1 | 3,750.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 842 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | | | Bond Future | 8.85 | 111.5876 | 111.3202 | 111.5876 | 25,414.00 |
| 19/10/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 79 | 0 | 0 | 0 | 1,460.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 853 | 1 | 1 | 1 | 1,460.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 2169 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 2319 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 3362 | 4 | 3 | 4 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 1470 | 2 | 1 | 2 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 2243 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 1472 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 1366 | 1 | 1 | 1 | 6,200.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 2128 | 2 | 2 | 2 | 820.00 |
| 19/10/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 829 | 1 | 1 | 1 | 820.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 1445 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 7504 | 7 | 8 | 7 | 0.00 |
| 19/10/2017 | R186 On 03-May-18 | | | Bond Future | 8.91 | 113.6583 | 113.3847 | 113.6583 | 0.00 |
| 19/10/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 2540 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 2474 | 3 | 2 | 3 | 0.00 |
| 19/10/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 2447 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 2478 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 2417 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R197 On 02-November-17 | | | Bond Future | 301.41 | 301.2690 | 301.4134 | 301.2690 | 851.00 |
| 19/10/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 3747 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 3737 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 3757 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R197 On 01-February-18 | | | Bond Future | 300.05 | 299.9079 | 300.0544 | 299.9079 | 2,350.00 |
| 19/10/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 1606 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 1626 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R197 On 03-May-18 | | | Bond Future | 305.73 | 305.5821 | 305.7253 | 305.5821 | 0.00 |
| 19/10/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1285 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1265 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R202 On 02-November-17 | | | Bond Future | 242.13 | 242.1372 | 242.1279 | 242.1372 | 25,345.00 |
| 19/10/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 11772 | 12 | 12 | 12 | 0.00 |
| 19/10/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 11782 | 12 | 12 | 12 | 0.00 |
| 19/10/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 11762 | 12 | 12 | 12 | 0.00 |
| 19/10/2017 | R202 On 01-February-18 | | | Bond Future | 242.94 | 242.9484 | 242.9388 | 242.9484 | 4,194.00 |
| 19/10/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 560 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 6692 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 6683 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 6700 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | R202 On 03-May-18 | | | Bond Future | 247.53 | 247.5447 | 247.5301 | 247.5447 | 0.00 |
| 19/10/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 3445 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 3440 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 3435 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 3395 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 3390 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R204 On 02-November-17 | | | Bond Future | 7.15 | 103.9564 | 103.9281 | 103.9564 | 42,520.00 |
| 19/10/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 640 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 651 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 02-November-17 | 7.76 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R204 On 01-February-18 | | | Bond Future | 7.06 | 101.8274 | 101.7986 | 101.8274 | 10,099.00 |
| 19/10/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 03-May-18 | | | Bond Future | 6.89 | 103.7170 | 103.6864 | 103.7170 | 0.00 |
| 19/10/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 02-November-17 | | | Bond Future | 7.45 | 101.9225 | 101.8618 | 101.9225 | 35,812.00 |
| 19/10/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 01-February-18 | | | Bond Future | 7.44 | 100.1529 | 100.0912 | 100.1529 | 8,512.00 |
| 19/10/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 19/10/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 508 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 03-May-18 | | | Bond Future | 7.44 | 102.0114 | 101.9473 | 102.0114 | 0.00 |
| 19/10/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 527 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 518 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 328 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R208 On 02-November-17 | | | Bond Future | 7.69 | 98.0345 | 97.9328 | 98.0345 | 31,609.00 |
| 19/10/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1462 | 2 | 1 | 2 | 0.00 |
| 19/10/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1434 | 2 | 1 | 2 | 0.00 |
| 19/10/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1406 | 2 | 1 | 2 | 0.00 |
| 19/10/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R208 On 01-February-18 | | | Bond Future | 7.71 | 99.8347 | 99.7312 | 99.8347 | 20,556.00 |
| 19/10/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 765 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R208 On 03-May-18 | | | Bond Future | 7.73 | 98.2863 | 98.1796 | 98.2863 | 0.00 |
| 19/10/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 800 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 671 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | | | Bond Future | 9.71 | 71.3331 | 71.2055 | 71.3331 | 115,169.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 2001 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 72 | 0 | 0 | 0 | 1,350.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 3 | 0 | 0 | 0 | 2,248.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 5467 | 6 | 5 | 6 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,800.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 1405 | 2 | 1 | 2 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 637 | 1 | 1 | 1 | 6,500.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 1515 | 1 | 2 | 1 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 1276 | 1 | 1 | 1 | 1,350.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 10271 | 10 | 10 | 10 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 332 | 0 | 0 | 0 | 1,350.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 1566 | 1 | 2 | 1 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 4933 | 5 | 5 | 5 | 0.00 |
| 19/10/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,300.00 |
| 19/10/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 164 | 0 | 0 | 0 | 1,138.00 |
| 19/10/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 1466 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | | | Bond Future | 9.78 | 72.6429 | 72.5130 | 72.6429 | 13,222.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.88 | Call | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.59 | Call | Bond Future | 1432 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.85 | Call | Bond Future | 2237 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.33 | Call | Bond Future | 839 | 1 | 1 | 1 | 220.00 |
| 19/10/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 3195 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 2793 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.32 | Call | Bond Future | 820 | 1 | 1 | 1 | 157.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.89 | Call | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.89 | Put | Bond Future | 1646 | 2 | 2 | 2 | 157.00 |
| 19/10/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 1362 | 1 | 1 | 1 | 7,500.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.32 | Put | Bond Future | 3875 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.85 | Put | Bond Future | 1760 | 2 | 2 | 2 | 7,500.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.33 | Put | Bond Future | 3824 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 1139 | 1 | 1 | 1 | 3,000.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 2173 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 2208 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R209 On 01-February-18 | 9.59 | Put | Bond Future | 2655 | 3 | 3 | 3 | 377.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 2138 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R209 On 01-February-18 | 9.88 | Put | Bond Future | 1674 | 2 | 2 | 2 | 220.00 |
| 19/10/2017 | R209 On 03-May-18 | | | Bond Future | 9.84 | 70.8418 | 70.7086 | 70.8418 | 0.00 |
| 19/10/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 2828 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 3342 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 2861 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 2795 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2779 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2716 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 2310 | 2 | 2 | 2 | 5,000.00 |
| 19/10/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2747 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R210 On 02-November-17 | | | Bond Future | 185.16 | 185.3371 | 185.1618 | 185.3371 | 1,480.00 |
| 19/10/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 6928 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 6908 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 6918 | 7 | 7 | 7 | 0.00 |
| 19/10/2017 | R210 On 01-February-18 | | | Bond Future | 188.62 | 188.7996 | 188.6207 | 188.7996 | 699.00 |
| 19/10/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 3749 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 3759 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 3739 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R210 On 03-May-18 | | | Bond Future | 189.76 | 189.9465 | 189.7603 | 189.9465 | 0.00 |
| 19/10/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 1690 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 1680 | 1 | 2 | 1 | 0.00 |
| 19/10/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 1700 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R212 On 02-November-17 | | | Bond Future | 151.06 | 151.0633 | 151.0569 | 151.0633 | 2,533.00 |
| 19/10/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1363 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1343 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R212 On 01-February-18 | | | Bond Future | 151.84 | 151.8418 | 151.8351 | 151.8418 | 1,546.00 |
| 19/10/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2855 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2865 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R212 On 03-May-18 | | | Bond Future | 154.70 | 154.7146 | 154.7046 | 154.7146 | 0.00 |
| 19/10/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 405 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 415 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R213 On 02-November-17 | | | Bond Future | 9.48 | 83.0468 | 82.7898 | 83.0468 | 54,691.00 |
| 19/10/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 397 | 1 | 0 | 1 | 0.00 |
| 19/10/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 1239 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 19/10/2017 | R213 On 01-February-18 | | | Bond Future | 9.54 | 84.5717 | 84.3100 | 84.5717 | 17,044.00 |
| 19/10/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 1562 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 1534 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 1506 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 2320 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 2284 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R213 On 03-May-18 | | | Bond Future | 9.61 | 82.5918 | 82.3242 | 82.5918 | 0.00 |
| 19/10/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 2525 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 2556 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 2588 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2746 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2809 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R214 On 02-November-17 | | | Bond Future | 9.84 | 70.9750 | 70.8771 | 70.9750 | 34,367.00 |
| 19/10/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 1996 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 01-February-18 | | | Bond Future | 9.90 | 72.2783 | 72.1786 | 72.2783 | 10,685.00 |
| 19/10/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 1896 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 2361 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 2325 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2398 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R214 On 03-May-18 | | | Bond Future | 9.96 | 70.3238 | 70.2214 | 70.3238 | 0.00 |
| 19/10/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 2964 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 2998 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 2854 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R248 On 02-November-17 | | | Bond Future | 9.89 | 90.8773 | 90.7529 | 90.8773 | 49,714.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 19/10/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 2455 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 2313 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 2384 | 2 | 2 | 2 | 0.00 |
| 19/10/2017 | R248 On 01-February-18 | | | Bond Future | 9.95 | 92.5460 | 92.4194 | 92.5460 | 42,721.00 |
| 19/10/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 2495 | 3 | 2 | 3 | 0.00 |
| 19/10/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 2577 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 2536 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 2923 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 2968 | 3 | 3 | 3 | 0.00 |
| 19/10/2017 | R248 On 03-May-18 | | | Bond Future | 10.01 | 89.8268 | 89.6966 | 89.8268 | 0.00 |
| 19/10/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 3992 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 3631 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 3671 | 4 | 4 | 4 | 0.00 |
| 19/10/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 3592 | 4 | 4 | 4 | 0.00 |