



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 MONTHLY STATISTICS REPORT

For August 2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 2025 On 02-November-17 | | | Bond Future | 130.03 | 130.0327 | 130.0269 | 130.0327 | 2,291.00 |
| 15/08/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 15/08/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 15/08/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 15/08/2017 | 2025 On 01-February-18 | | | Bond Future | 131.11 | 131.1109 | 131.1058 | 131.1109 | 0.00 |
| 15/08/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 15/08/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 15/08/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2784 | 3 | 2784 | 3 | 0.00 |
| 15/08/2017 | 2025 On 03-May-18 | | | Bond Future | 133.63 | 133.6325 | 133.6273 | 133.6325 | 0.00 |
| 15/08/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 15/08/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 15/08/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 15/08/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2029 On 02-November-17 | | | Bond Future | 100.24 | 100.2418 | 100.2375 | 100.2418 | 1,370.00 |
| 15/08/2017 | 2029 On 01-February-18 | | | Bond Future | 102.11 | 102.1152 | 102.1115 | 102.1152 | 0.00 |
| 15/08/2017 | 2029 On 03-May-18 | | | Bond Future | 103.05 | 103.0512 | 103.0473 | 103.0512 | 0.00 |
| 15/08/2017 | 2030 On 02-November-17 | | | Bond Future | 9.18 | 93.5021 | 9.1833 | 93.5021 | 55,251.00 |
| 15/08/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 15/08/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 15/08/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 15/08/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 01-February-18 | | | Bond Future | 9.24 | 91.2129 | 9.2404 | 91.2129 | 0.00 |
| 15/08/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 15/08/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 997 | 1 | 997 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 15/08/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 03-May-18 | | | Bond Future | 9.30 | 92.9256 | 9.2982 | 92.9256 | 0.00 |
| 15/08/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 15/08/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 15/08/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 15/08/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2032 On 02-November-17 | | | Bond Future | 9.43 | 91.6177 | 9.4291 | 91.6177 | 32,123.00 |
| 15/08/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 15/08/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 15/08/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 15/08/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 15/08/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 1682 | 2 | 1682 | 2 | 0.00 |
| 15/08/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 1648 | 2 | 1648 | 2 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | | | Bond Future | 9.49 | 93.2986 | 9.4922 | 93.2986 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 2112 | 2 | 2112 | 2 | 7,800.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 7,500.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 2972 | 3 | 2972 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 2606 | 3 | 2606 | 3 | 750.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 2435 | 2 | 2435 | 2 | 6,800.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 2526 | 3 | 2526 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 2494 | 3 | 2494 | 3 | 0.00 |
| 15/08/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 3505 | 4 | 3505 | 4 | 0.00 |
| 15/08/2017 | 2032 On 03-May-18 | | | Bond Future | 9.55 | 90.8931 | 9.5521 | 90.8931 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 15/08/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 15/08/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4028 | 4 | 4028 | 4 | 0.00 |
| 15/08/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2853 | 3 | 2853 | 3 | 0.00 |
| 15/08/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2913 | 3 | 2913 | 3 | 0.00 |
| 15/08/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 15/08/2017 | 2033 On 02-November-17 | | | Bond Future | 104.42 | 104.4208 | 104.4163 | 104.4208 | 5,174.00 |
| 15/08/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5664 | 6 | 5664 | 6 | 0.00 |
| 15/08/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 15/08/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5674 | 6 | 5674 | 6 | 0.00 |
| 15/08/2017 | 2033 On 01-February-18 | | | Bond Future | 106.37 | 106.3721 | 106.3683 | 106.3721 | 0.00 |
| 15/08/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 15/08/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 3292 | 3 | 3292 | 3 | 0.00 |
| 15/08/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 15/08/2017 | 2033 On 03-May-18 | | | Bond Future | 107.32 | 107.3195 | 107.3156 | 107.3195 | 0.00 |
| 15/08/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 15/08/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 15/08/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 15/08/2017 | 2037 On 02-November-17 | | | Bond Future | 9.75 | 91.3732 | 9.7547 | 91.3732 | 58,927.00 |
| 15/08/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 15/08/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1829 | 2 | 1829 | 2 | 0.00 |
| 15/08/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1758 | 2 | 1758 | 2 | 0.00 |
| 15/08/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 2589 | 3 | 2589 | 3 | 0.00 |
| 15/08/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 15/08/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 2500 | 3 | 2500 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 2037 On 01-February-18 | | | Bond Future | 9.82 | 88.7946 | 9.8189 | 88.7946 | 160.00 |
| 15/08/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 15/08/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 15/08/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 15/08/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 15/08/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 15/08/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 15/08/2017 | 2037 On 03-May-18 | | | Bond Future | 9.88 | 90.4618 | 9.8836 | 90.4618 | 0.00 |
| 15/08/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4240 | 4 | 4240 | 4 | 0.00 |
| 15/08/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4321 | 4 | 4321 | 4 | 0.00 |
| 15/08/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4281 | 4 | 4281 | 4 | 0.00 |
| 15/08/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3544 | 4 | 3544 | 4 | 0.00 |
| 15/08/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3580 | 4 | 3580 | 4 | 0.00 |
| 15/08/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3509 | 4 | 3509 | 4 | 0.00 |
| 15/08/2017 | 2038 On 02-November-17 | | | Bond Future | 131.21 | 131.2142 | 131.2081 | 131.2142 | 19,516.00 |
| 15/08/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 5602 | 6 | 5602 | 6 | 0.00 |
| 15/08/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 5612 | 6 | 5612 | 6 | 0.00 |
| 15/08/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 5592 | 6 | 5592 | 6 | 0.00 |
| 15/08/2017 | 2038 On 01-February-18 | | | Bond Future | 132.14 | 132.1455 | 132.1402 | 132.1455 | 0.00 |
| 15/08/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 4790 | 5 | 4790 | 5 | 0.00 |
| 15/08/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 15/08/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 4800 | 5 | 4800 | 5 | 0.00 |
| 15/08/2017 | 2038 On 03-May-18 | | | Bond Future | 134.68 | 134.6871 | 134.6816 | 134.6871 | 0.00 |
| 15/08/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 2412 | 2 | 2412 | 2 | 0.00 |
| 15/08/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 15/08/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 15/08/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2038 On 03-May-18 | 132.29 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2040 On 02-November-17 | | | Bond Future | 9.87 | 94.5154 | 9.8709 | 94.5154 | 15,669.00 |
| 15/08/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 15/08/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1532 | 2 | 1532 | 2 | 0.00 |
| 15/08/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 15/08/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 3413 | 3 | 3413 | 3 | 0.00 |
| 15/08/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 15/08/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 15/08/2017 | 2040 On 01-February-18 | | | Bond Future | 9.94 | 91.7442 | 9.9366 | 91.7442 | 0.00 |
| 15/08/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3054 | 3 | 3054 | 3 | 0.00 |
| 15/08/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 15/08/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 15/08/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 3564 | 4 | 3564 | 4 | 0.00 |
| 15/08/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 3520 | 4 | 3520 | 4 | 0.00 |
| 15/08/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 3608 | 4 | 3608 | 4 | 0.00 |
| 15/08/2017 | 2040 On 03-May-18 | | | Bond Future | 10.00 | 93.4669 | 10.0027 | 93.4669 | 0.00 |
| 15/08/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4548 | 5 | 4548 | 5 | 0.00 |
| 15/08/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4591 | 5 | 4591 | 5 | 0.00 |
| 15/08/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4505 | 4 | 4505 | 4 | 0.00 |
| 15/08/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 15/08/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 4001 | 4 | 4001 | 4 | 0.00 |
| 15/08/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 3963 | 4 | 3963 | 4 | 0.00 |
| 15/08/2017 | 2044 On 02-November-17 | | | Bond Future | 9.90 | 91.5458 | 9.8993 | 91.5458 | 20,734.00 |
| 15/08/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1503 | 1 | 1503 | 1 | 0.00 |
| 15/08/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 15/08/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |
| 15/08/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 3511 | 4 | 3511 | 4 | 0.00 |
| 15/08/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 3456 | 4 | 3456 | 4 | 0.00 |
| 15/08/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 15/08/2017 | 2044 On 01-February-18 | | | Bond Future | 9.96 | 88.8452 | 9.9630 | 88.8452 | 0.00 |
| 15/08/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 15/08/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 15/08/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 15/08/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 3603 | 4 | 3603 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 3691 | 4 | 3691 | 4 | 0.00 |
| 15/08/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 15/08/2017 | 2044 On 03-May-18 | | | Bond Future | 10.03 | 90.5135 | 10.0271 | 90.5135 | 0.00 |
| 15/08/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4689 | 5 | 4689 | 5 | 0.00 |
| 15/08/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4645 | 5 | 4645 | 5 | 0.00 |
| 15/08/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4602 | 5 | 4602 | 5 | 0.00 |
| 15/08/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 15/08/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 4085 | 4 | 4085 | 4 | 0.00 |
| 15/08/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 4009 | 4 | 4009 | 4 | 0.00 |
| 15/08/2017 | 2046 On 02-November-17 | | | Bond Future | 125.70 | 125.7080 | 125.7024 | 125.7080 | 21,292.00 |
| 15/08/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 10598 | 11 | 10598 | 11 | 0.00 |
| 15/08/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 10618 | 11 | 10618 | 11 | 0.00 |
| 15/08/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 10608 | 11 | 10608 | 11 | 0.00 |
| 15/08/2017 | 2046 On 01-February-18 | | | Bond Future | 128.05 | 128.0572 | 128.0524 | 128.0572 | 0.00 |
| 15/08/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 15/08/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 4858 | 5 | 4858 | 5 | 0.00 |
| 15/08/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 15/08/2017 | 2046 On 03-May-18 | | | Bond Future | 128.90 | 128.9047 | 128.8998 | 128.9047 | 0.00 |
| 15/08/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 15/08/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 15/08/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 960 | 1 | 960 | 1 | 0.00 |
| 15/08/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 02-November-17 | | | Bond Future | 133.42 | 133.4259 | 133.4203 | 133.4259 | 21,965.00 |
| 15/08/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 02-November-17 | 144.65 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 11230 | 11 | 11230 | 11 | 0.00 |
| 15/08/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 11240 | 11 | 11240 | 11 | 0.00 |
| 15/08/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 11250 | 11 | 11250 | 11 | 0.00 |
| 15/08/2017 | 2050 On 01-February-18 | | | Bond Future | 134.22 | 134.2284 | 134.2233 | 134.2284 | 0.00 |
| 15/08/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 6017 | 6 | 6017 | 6 | 0.00 |
| 15/08/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 6007 | 6 | 6007 | 6 | 0.00 |
| 15/08/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 6027 | 6 | 6027 | 6 | 0.00 |
| 15/08/2017 | 2050 On 03-May-18 | | | Bond Future | 136.80 | 136.8099 | 136.8048 | 136.8099 | 0.00 |
| 15/08/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 15/08/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 15/08/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 1175 | 1 | 1175 | 1 | 0.00 |
| 15/08/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | AL37 On 02-November-17 | | | Index Future | 557.79 | 557.6750 | 557.7880 | 557.6750 | 0.00 |
| 15/08/2017 | AL37 On 01-February-18 | | | Index Future | 568.03 | 567.9090 | 568.0270 | 567.9090 | 0.00 |
| 15/08/2017 | AL37 On 03-May-18 | | | Index Future | 578.69 | 578.5740 | 578.6900 | 578.5740 | 0.00 |
| 15/08/2017 | AL7T On 02-November-17 | | | Index Future | 641.32 | 641.1040 | 641.3160 | 641.1040 | 0.00 |
| 15/08/2017 | AL7T On 01-February-18 | | | Index Future | 653.09 | 652.8690 | 653.0890 | 652.8690 | 0.00 |
| 15/08/2017 | AL7T On 03-May-18 | | | Index Future | 665.35 | 665.1290 | 665.3480 | 665.1290 | 0.00 |
| 15/08/2017 | ALBI On 02-November-17 | | | Index Future | 575.26 | 574.9010 | 575.2620 | 574.9010 | 616.00 |
| 15/08/2017 | ALBI On 01-February-18 | | | Index Future | 585.82 | 585.4520 | 585.8220 | 585.4520 | 0.00 |
| 15/08/2017 | ALBI On 03-May-18 | | | Index Future | 596.82 | 596.4450 | 596.8190 | 596.4450 | 0.00 |
| 15/08/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/08/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/08/2017 | EL28 On 02-November-17 | | | Bond Future | 127.96 | 127.9616 | 127.9582 | 127.9616 | 0.00 |
| 15/08/2017 | EL28 On 02-November-17 | 133.87 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 5922 | 6 | 5922 | 6 | 0.00 |
| 15/08/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 5932 | 6 | 5932 | 6 | 0.00 |
| 15/08/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 5912 | 6 | 5912 | 6 | 0.00 |
| 15/08/2017 | EL28 On 01-February-18 | | | Bond Future | 130.35 | 130.3529 | 130.3503 | 130.3529 | 0.00 |
| 15/08/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 15/08/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 15/08/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 15/08/2017 | EL28 On 03-May-18 | | | Bond Future | 132.86 | 132.8599 | 132.8573 | 132.8599 | 0.00 |
| 15/08/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 15/08/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 15/08/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 15/08/2017 | ES33 On 02-November-17 | | | Bond Future | 10.88 | 75.7504 | 10.8774 | 75.7504 | 9,466.00 |
| 15/08/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 15/08/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 15/08/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 15/08/2017 | ES33 On 01-February-18 | | | Bond Future | 10.99 | 77.1402 | 10.9871 | 77.1402 | 0.00 |
| 15/08/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 15/08/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 15/08/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 15/08/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 03-May-18 | | | Bond Future | 11.09 | 74.7969 | 11.0922 | 74.7969 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 15/08/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 740 | 1 | 740 | 1 | 0.00 |
| 15/08/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 683 | 1 | 683 | 1 | 0.00 |
| 15/08/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | ES42 On 02-November-17 | | | Bond Future | 11.12 | 78.3104 | 11.1172 | 78.3104 | 7,957.00 |
| 15/08/2017 | ES42 On 01-February-18 | | | Bond Future | 11.22 | 79.7469 | 11.2230 | 79.7469 | 0.00 |
| 15/08/2017 | ES42 On 03-May-18 | | | Bond Future | 11.33 | 76.9829 | 11.3296 | 76.9829 | 0.00 |
| 15/08/2017 | GOVI On 02-November-17 | | | GOVI | 574.04 | 573.6920 | 574.0420 | 573.6920 | 670.00 |
| 15/08/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 15820 | 1 | 15820 | 1 | 0.00 |
| 15/08/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 15920 | 1 | 15920 | 1 | 0.00 |
| 15/08/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 16020 | 1 | 16020 | 1 | 0.00 |
| 15/08/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 01-February-18 | | | GOVI | 584.58 | 584.2200 | 584.5800 | 584.2200 | 0.00 |
| 15/08/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 35500 | 3 | 35500 | 3 | 0.00 |
| 15/08/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 35400 | 3 | 35400 | 3 | 0.00 |
| 15/08/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 35600 | 3 | 35600 | 3 | 0.00 |
| 15/08/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 03-May-18 | | | GOVI | 595.55 | 595.1910 | 595.5530 | 595.1910 | 0.00 |
| 15/08/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 52830 | 5 | 52830 | 5 | 0.00 |
| 15/08/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 52630 | 5 | 52630 | 5 | 0.00 |
| 15/08/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 52730 | 5 | 52730 | 5 | 0.00 |
| 15/08/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/08/2017 | IGOV On 02-November-17 | | | Index Future | 251.66 | 251.6800 | 251.6640 | 251.6800 | 1,163.00 |
| 15/08/2017 | IGOV On 01-February-18 | | | Index Future | 256.37 | 256.3840 | 256.3700 | 256.3840 | 0.00 |
| 15/08/2017 | IGOV On 03-May-18 | | | Index Future | 261.30 | 261.3150 | 261.3000 | 261.3150 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 15/08/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6125 | 99.6125 | 99.6125 | 0.00 |
| 15/08/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.77 | 99.7656 | 99.7651 | 99.7656 | 0.00 |
| 15/08/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.64 | 99.6398 | 99.6371 | 99.6398 | 0.00 |
| 15/08/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.72 | 99.7204 | 99.7156 | 99.7204 | 0.00 |
| 15/08/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.82 | 99.8160 | 99.8180 | 99.8160 | 0.00 |
| 15/08/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.79 | 99.7929 | 99.7922 | 99.7929 | 0.00 |
| 15/08/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.92 | 98.9217 | 98.9190 | 98.9217 | 0.00 |
| 15/08/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.40 | 98.4068 | 98.4019 | 98.4068 | 0.00 |
| 15/08/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.28 | 98.2824 | 98.2845 | 98.2824 | 0.00 |
| 15/08/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.57 | 98.5700 | 98.5700 | 98.5700 | 0.00 |
| 15/08/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.88 | 98.8817 | 98.8817 | 98.8817 | 0.00 |
| 15/08/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.20 | 99.1991 | 99.1970 | 99.1991 | 0.00 |
| 15/08/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.54 | 99.5391 | 99.5352 | 99.5391 | 0.00 |
| 15/08/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.51 | 95.5193 | 95.5144 | 95.5193 | 0.00 |
| 15/08/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.71 | 94.7162 | 94.7140 | 94.7162 | 0.00 |
| 15/08/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.88 | 93.8843 | 93.8840 | 93.8843 | 0.00 |
| 15/08/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.04 | 94.0392 | 94.0383 | 94.0392 | 0.00 |
| 15/08/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.21 | 96.2145 | 96.2091 | 96.2145 | 51.00 |
| 15/08/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.31 | 96.3244 | 96.3134 | 96.3244 | 0.00 |
| 15/08/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.49 | 97.5095 | 97.4947 | 97.5095 | 0.00 |
| 15/08/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.69 | 99.7036 | 99.6896 | 99.7036 | 0.00 |
| 15/08/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.30 | 94.3579 | 94.3042 | 94.3579 | 0.00 |
| 15/08/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.31 | 91.3545 | 91.3095 | 91.3545 | 0.00 |
| 15/08/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.06 | 90.0932 | 90.0576 | 90.0932 | 0.00 |
| 15/08/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.23 | 92.2609 | 92.2310 | 92.2609 | 0.00 |
| 15/08/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.02 | 96.0475 | 96.0197 | 96.0475 | 0.00 |
| 15/08/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.57 | 94.5984 | 94.5706 | 94.5984 | 0.00 |
| 15/08/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.65 | 96.6733 | 96.6462 | 96.6733 | 0.00 |
| 15/08/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.38 | 100.4032 | 100.3767 | 100.4032 | 0.00 |
| 15/08/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/08/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/08/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/08/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 7.0600 | 92.9400 | 0.00 |
| 15/08/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 6.9800 | 93.0200 | 0.00 |
| 15/08/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 6.9200 | 93.0800 | 0.00 |
| 15/08/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 6.8800 | 93.1200 | 0.00 |
| 15/08/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 6.8000 | 93.2000 | 0.00 |
| 15/08/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 6.7600 | 93.2400 | 0.00 |
| 15/08/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 6.6700 | 93.3300 | 2,500.00 |
| 15/08/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.61 | 93.3900 | 6.6100 | 93.3900 | 0.00 |
| 15/08/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.61 | 93.3900 | 6.6100 | 93.3900 | 0.00 |
| 15/08/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 15/08/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.66 | 93.3400 | 6.6600 | 93.3400 | 0.00 |
| 15/08/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 6.7300 | 93.2700 | 0.00 |
| 15/08/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 6.8000 | 93.2000 | 0.00 |
| 15/08/2017 | R023 On 02-November-17 | | | Bond Future | 7.93 | 100.6343 | 7.9329 | 100.6343 | 53,785.00 |
| 15/08/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 15/08/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 15/08/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2793 | 3 | 2793 | 3 | 0.00 |
| 15/08/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 15/08/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 15/08/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 15/08/2017 | R023 On 01-February-18 | | | Bond Future | 7.97 | 102.4808 | 7.9673 | 102.4808 | 0.00 |
| 15/08/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 15/08/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 15/08/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2121 | 2 | 2121 | 2 | 0.00 |
| 15/08/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 15/08/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 15/08/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 15/08/2017 | R023 On 03-May-18 | | | Bond Future | 7.99 | 100.4749 | 7.9882 | 100.4749 | 0.00 |
| 15/08/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 15/08/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 15/08/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 15/08/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 15/08/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 15/08/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 1054 | 1 | 1054 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R035 On 02-November-17 | | | Bond Future | 9.67 | 94.9922 | 9.6682 | 94.9922 | 13,483.00 |
| 15/08/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 15/08/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 15/08/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 462 | 1 | 462 | 1 | 0.00 |
| 15/08/2017 | R035 On 01-February-18 | | | Bond Future | 9.74 | 96.7351 | 9.7370 | 96.7351 | 0.00 |
| 15/08/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 15/08/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 15/08/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 15/08/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 03-May-18 | | | Bond Future | 9.80 | 94.0508 | 9.7989 | 94.0508 | 0.00 |
| 15/08/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 15/08/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 15/08/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 15/08/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | | | Bond Future | 8.63 | 115.5517 | 8.6328 | 115.5517 | 156,570.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 2530 | 3 | 2530 | 3 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 660 | 1 | 660 | 1 | 5,000.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 2,500.00 |
| 15/08/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | | | Bond Future | 8.68 | 112.3719 | 8.6836 | 112.3719 | 198.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 1693 | 2 | 1693 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 348 | 0 | 348 | 0 | 1,460.00 |
| 15/08/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 1405 | 1 | 1405 | 1 | 6,200.00 |
| 15/08/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 936 | 1 | 936 | 1 | 820.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 2047 | 2 | 2047 | 2 | 820.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 15/08/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 6681 | 7 | 6681 | 7 | 0.00 |
| 15/08/2017 | R186 On 03-May-18 | | | Bond Future | 8.73 | 114.4820 | 8.7312 | 114.4820 | 0.00 |
| 15/08/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 15/08/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3529 | 4 | 3529 | 4 | 0.00 |
| 15/08/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3492 | 3 | 3492 | 3 | 0.00 |
| 15/08/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 15/08/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 15/08/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 15/08/2017 | R197 On 02-November-17 | | | Bond Future | 301.29 | 301.3019 | 301.2882 | 301.3019 | 2,350.00 |
| 15/08/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 15/08/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 15/08/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 15/08/2017 | R197 On 01-February-18 | | | Bond Future | 299.87 | 299.8842 | 299.8721 | 299.8842 | 0.00 |
| 15/08/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 1788 | 2 | 1788 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 15/08/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 15/08/2017 | R197 On 03-May-18 | | | Bond Future | 305.64 | 305.6519 | 305.6396 | 305.6519 | 0.00 |
| 15/08/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 15/08/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 15/08/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 15/08/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 02-November-17 | | | Bond Future | 242.39 | 242.3998 | 242.3892 | 242.3998 | 28,758.00 |
| 15/08/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 11511 | 12 | 11511 | 12 | 0.00 |
| 15/08/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 11521 | 12 | 11521 | 12 | 0.00 |
| 15/08/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 11501 | 11 | 11501 | 11 | 0.00 |
| 15/08/2017 | R202 On 01-February-18 | | | Bond Future | 243.18 | 243.1859 | 243.1769 | 243.1859 | 0.00 |
| 15/08/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 5893 | 6 | 5893 | 6 | 0.00 |
| 15/08/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 5883 | 6 | 5883 | 6 | 0.00 |
| 15/08/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 5903 | 6 | 5903 | 6 | 0.00 |
| 15/08/2017 | R202 On 03-May-18 | | | Bond Future | 247.85 | 247.8630 | 247.8538 | 247.8630 | 0.00 |
| 15/08/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 15/08/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 15/08/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 15/08/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R204 On 02-November-17 | | | Bond Future | 7.01 | 104.0642 | 7.0148 | 104.0642 | 47,386.00 |
| 15/08/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 15/08/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 15/08/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 771 | 1 | 771 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R204 On 01-February-18 | | | Bond Future | 6.89 | 101.9355 | 6.8917 | 101.9355 | 0.00 |
| 15/08/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 15/08/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 15/08/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 15/08/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 15/08/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 15/08/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 15/08/2017 | R204 On 03-May-18 | | | Bond Future | 6.61 | 103.8496 | 6.6070 | 103.8496 | 0.00 |
| 15/08/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 15/08/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 15/08/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 15/08/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 15/08/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 15/08/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 15/08/2017 | R207 On 02-November-17 | | | Bond Future | 7.34 | 102.0547 | 7.3431 | 102.0547 | 40,855.00 |
| 15/08/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 15/08/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1397 | 1 | 1397 | 1 | 0.00 |
| 15/08/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1378 | 1 | 1378 | 1 | 0.00 |
| 15/08/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 15/08/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 15/08/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 15/08/2017 | R207 On 01-February-18 | | | Bond Future | 7.33 | 100.2862 | 7.3267 | 100.2862 | 0.00 |
| 15/08/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 15/08/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 15/08/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 15/08/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 15/08/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 15/08/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 15/08/2017 | R207 On 03-May-18 | | | Bond Future | 7.29 | 102.1692 | 7.2935 | 102.1692 | 0.00 |
| 15/08/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 15/08/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 776 | 1 | 776 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 15/08/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 15/08/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 15/08/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 15/08/2017 | R208 On 02-November-17 | | | Bond Future | 7.51 | 98.4303 | 7.5125 | 98.4303 | 32,322.00 |
| 15/08/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 15/08/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 15/08/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 15/08/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 15/08/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 15/08/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 15/08/2017 | R208 On 01-February-18 | | | Bond Future | 7.52 | 100.2362 | 7.5218 | 100.2362 | 0.00 |
| 15/08/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 15/08/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 15/08/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 15/08/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 15/08/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 15/08/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 15/08/2017 | R208 On 03-May-18 | | | Bond Future | 7.51 | 98.7169 | 7.5147 | 98.7169 | 0.00 |
| 15/08/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 15/08/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 15/08/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 15/08/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 15/08/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 15/08/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | | | Bond Future | 9.63 | 71.6831 | 9.6312 | 71.6831 | 90,072.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1461 | 1 | 1461 | 1 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1431 | 1 | 1431 | 1 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 1583 | 2 | 1583 | 2 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 914 | 1 | 914 | 1 | 1,350.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 367 | 0 | 367 | 0 | 4,100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 6199 | 6 | 6199 | 6 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 24 | 0 | 24 | 0 | 2,800.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 1385 | 1 | 1385 | 1 | 6,500.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 1924 | 2 | 1924 | 2 | 1,350.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 9745 | 10 | 9745 | 10 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 2145 | 2 | 2145 | 2 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 4747 | 5 | 4747 | 5 | 0.00 |
| 15/08/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 183 | 0 | 183 | 0 | 1,300.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 1060 | 1 | 1060 | 1 | 1,350.00 |
| 15/08/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 816 | 1 | 816 | 1 | 3,360.00 |
| 15/08/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | | | Bond Future | 9.69 | 72.9982 | 9.6904 | 72.9982 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2639 | 3 | 2639 | 3 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 3705 | 4 | 3705 | 4 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 1715 | 2 | 1715 | 2 | 7,500.00 |
| 15/08/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 3,000.00 |
| 15/08/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 2479 | 3 | 2479 | 3 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 15/08/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 2447 | 2 | 2447 | 2 | 0.00 |
| 15/08/2017 | R209 On 03-May-18 | | | Bond Future | 9.75 | 71.2194 | 9.7468 | 71.2194 | 0.00 |
| 15/08/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3529 | 3 | 3529 | 3 | 0.00 |
| 15/08/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3564 | 4 | 3564 | 4 | 0.00 |
| 15/08/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3494 | 3 | 3494 | 3 | 0.00 |
| 15/08/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 15/08/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 15/08/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 15/08/2017 | R210 On 02-November-17 | | | Bond Future | 186.18 | 186.1909 | 186.1825 | 186.1909 | 2,179.00 |
| 15/08/2017 | R210 On 02-November-17 | 192.07 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 5888 | 6 | 5888 | 6 | 0.00 |
| 15/08/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 5908 | 6 | 5908 | 6 | 0.00 |
| 15/08/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 5898 | 6 | 5898 | 6 | 0.00 |
| 15/08/2017 | R210 On 01-February-18 | | | Bond Future | 189.66 | 189.6704 | 189.6631 | 189.6704 | 0.00 |
| 15/08/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 2717 | 3 | 2717 | 3 | 0.00 |
| 15/08/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 15/08/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 2697 | 3 | 2697 | 3 | 0.00 |
| 15/08/2017 | R210 On 03-May-18 | | | Bond Future | 190.86 | 190.8696 | 190.8621 | 190.8696 | 0.00 |
| 15/08/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 15/08/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 15/08/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 598 | 1 | 598 | 1 | 0.00 |
| 15/08/2017 | R212 On 02-November-17 | | | Bond Future | 151.08 | 151.1228 | 151.0844 | 151.1228 | 4,282.00 |
| 15/08/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1326 | 1 | 1326 | 1 | 0.00 |
| 15/08/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1336 | 1 | 1336 | 1 | 0.00 |
| 15/08/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 15/08/2017 | R212 On 01-February-18 | | | Bond Future | 151.85 | 151.8872 | 151.8490 | 151.8872 | 0.00 |
| 15/08/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 15/08/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 15/08/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2861 | 3 | 2861 | 3 | 0.00 |
| 15/08/2017 | R212 On 03-May-18 | | | Bond Future | 154.77 | 154.8084 | 154.7695 | 154.8084 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 15/08/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 15/08/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 15/08/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/08/2017 | R213 On 02-November-17 | | | Bond Future | 9.29 | 83.9243 | 9.2914 | 83.9243 | 62,970.00 |
| 15/08/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 15/08/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 15/08/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 15/08/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 15/08/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 1473 | 2 | 1473 | 2 | 0.00 |
| 15/08/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 15/08/2017 | R213 On 01-February-18 | | | Bond Future | 9.35 | 85.4642 | 9.3521 | 85.4642 | 0.00 |
| 15/08/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 15/08/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2730 | 3 | 2730 | 3 | 0.00 |
| 15/08/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2695 | 3 | 2695 | 3 | 0.00 |
| 15/08/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 15/08/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 2319 | 2 | 2319 | 2 | 0.00 |
| 15/08/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 15/08/2017 | R213 On 03-May-18 | | | Bond Future | 9.41 | 83.5191 | 9.4058 | 83.5191 | 0.00 |
| 15/08/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 15/08/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3593 | 4 | 3593 | 4 | 0.00 |
| 15/08/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3629 | 4 | 3629 | 4 | 0.00 |
| 15/08/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2518 | 3 | 2518 | 3 | 0.00 |
| 15/08/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2572 | 3 | 2572 | 3 | 0.00 |
| 15/08/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2545 | 3 | 2545 | 3 | 0.00 |
| 15/08/2017 | R214 On 02-November-17 | | | Bond Future | 9.78 | 71.1911 | 9.7778 | 71.1911 | 44,022.00 |
| 15/08/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 15/08/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 15/08/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 15/08/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 2569 | 3 | 2569 | 3 | 0.00 |
| 15/08/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 2613 | 3 | 2613 | 3 | 0.00 |
| 15/08/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 2526 | 3 | 2526 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R214 On 01-February-18 | | | Bond Future | 9.84 | 72.4974 | 9.8398 | 72.4974 | 0.00 |
| 15/08/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 15/08/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 15/08/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 15/08/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 15/08/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 15/08/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 15/08/2017 | R214 On 03-May-18 | | | Bond Future | 9.90 | 70.5623 | 9.8955 | 70.5623 | 0.00 |
| 15/08/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 15/08/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3652 | 4 | 3652 | 4 | 0.00 |
| 15/08/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 15/08/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 15/08/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 15/08/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 15/08/2017 | R248 On 02-November-17 | | | Bond Future | 9.86 | 90.8748 | 9.8601 | 90.8748 | 75,989.00 |
| 15/08/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 15/08/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 15/08/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 15/08/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 3501 | 4 | 3501 | 4 | 0.00 |
| 15/08/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 15/08/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 3444 | 4 | 3444 | 4 | 0.00 |
| 15/08/2017 | R248 On 01-February-18 | | | Bond Future | 9.92 | 92.5422 | 9.9247 | 92.5422 | 170.00 |
| 15/08/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3402 | 3 | 3402 | 3 | 0.00 |
| 15/08/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 15/08/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3444 | 3 | 3444 | 3 | 0.00 |
| 15/08/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 3701 | 4 | 3701 | 4 | 0.00 |
| 15/08/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 3612 | 4 | 3612 | 4 | 0.00 |
| 15/08/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 3656 | 4 | 3656 | 4 | 0.00 |
| 15/08/2017 | R248 On 03-May-18 | | | Bond Future | 9.98 | 89.8425 | 9.9831 | 89.8425 | 0.00 |
| 15/08/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 15/08/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 4685 | 5 | 4685 | 5 | 0.00 |
| 15/08/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 4640 | 5 | 4640 | 5 | 0.00 |
| 15/08/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 15/08/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 4075 | 4 | 4075 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/08/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
