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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/08/2017 TO: 10/08/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0857 On 31-March-21 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 2025 On 02-November-17 | | | Bond Future | 130.00 | 130.0965 | 130.0010 | 130.0965 | 2,291.00 |
| 10/08/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2969 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2979 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2959 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2025 On 01-February-18 | | | Bond Future | 131.08 | 131.1745 | 131.0769 | 131.1745 | 0.00 |
| 10/08/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2823 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2803 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2813 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2025 On 03-May-18 | | | Bond Future | 133.60 | 133.7036 | 133.6025 | 133.7036 | 0.00 |
| 10/08/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 402 | 1 | 0 | 1 | 0.00 |
| 10/08/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2029 On 02-November-17 | | | Bond Future | 100.25 | 100.2563 | 100.2518 | 100.2563 | 1,370.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 2029 On 01-February-18 | | | Bond Future | 102.12 | 102.1289 | 102.1239 | 102.1289 | 0.00 |
| 10/08/2017 | 2029 On 03-May-18 | | | Bond Future | 103.06 | 103.0700 | 103.0636 | 103.0700 | 0.00 |
| 10/08/2017 | 2030 On 02-November-17 | | | Bond Future | 9.19 | 93.6671 | 93.5299 | 93.6671 | 54,416.00 |
| 10/08/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 1184 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 01-February-18 | | | Bond Future | 9.24 | 91.3805 | 91.2403 | 91.3805 | 0.00 |
| 10/08/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 03-May-18 | | | Bond Future | 9.30 | 93.0997 | 92.9563 | 93.0997 | 0.00 |
| 10/08/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 1375 | 2 | 1 | 2 | 0.00 |
| 10/08/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2032 On 02-November-17 | | | Bond Future | 9.42 | 91.8669 | 91.7211 | 91.8669 | 32,123.00 |
| 10/08/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2181 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2220 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 1646 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 1712 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 1679 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | | | Bond Future | 9.48 | 93.5517 | 93.4029 | 93.5517 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 2178 | 2 | 2 | 2 | 7,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 1879 | 2 | 2 | 2 | 7,500.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 3084 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 2677 | 0 | 3 | 0 | 750.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 2504 | 3 | 3 | 3 | 6,800.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 2539 | 2 | 3 | 2 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 2571 | 2 | 3 | 2 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 2919 | 0 | 3 | 0 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 2507 | 2 | 3 | 2 | 0.00 |
| 10/08/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 3510 | 3 | 4 | 3 | 0.00 |
| 10/08/2017 | 2032 On 03-May-18 | | | Bond Future | 9.54 | 91.1544 | 91.0022 | 91.1544 | 0.00 |
| 10/08/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4098 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2857 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2917 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2033 On 02-November-17 | | | Bond Future | 104.85 | 104.8526 | 104.8478 | 104.8526 | 5,174.00 |
| 10/08/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5232 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5222 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5242 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2033 On 01-February-18 | | | Bond Future | 106.81 | 106.8110 | 106.8058 | 106.8110 | 0.00 |
| 10/08/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2844 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2854 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2834 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2033 On 03-May-18 | | | Bond Future | 107.77 | 107.7719 | 107.7652 | 107.7719 | 0.00 |
| 10/08/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2037 On 02-November-17 | | | Bond Future | 9.76 | 91.5203 | 91.4441 | 91.5203 | 60,243.00 |
| 10/08/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1852 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1888 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 2619 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 2575 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 01-February-18 | | | Bond Future | 9.82 | 88.9440 | 88.8660 | 88.9440 | 160.00 |
| 10/08/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3084 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 3169 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 3131 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2037 On 03-May-18 | | | Bond Future | 9.89 | 90.6173 | 90.5373 | 90.6173 | 0.00 |
| 10/08/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4270 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4350 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4310 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3587 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3623 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3552 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2038 On 02-November-17 | | | Bond Future | 131.23 | 131.2346 | 131.2281 | 131.2346 | 19,558.00 |
| 10/08/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 5582 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 5592 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 5572 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | 2038 On 01-February-18 | | | Bond Future | 132.16 | 132.1647 | 132.1577 | 132.1647 | 0.00 |
| 10/08/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 4772 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 4792 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 4782 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2038 On 03-May-18 | | | Bond Future | 134.70 | 134.7130 | 134.7042 | 134.7130 | 0.00 |
| 10/08/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 2434 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 2414 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 2424 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2040 On 02-November-17 | | | Bond Future | 9.89 | 94.4561 | 94.4616 | 94.4561 | 15,669.00 |
| 10/08/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1545 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1610 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 3572 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 3517 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 3463 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2040 On 01-February-18 | | | Bond Future | 9.95 | 91.6834 | 91.6885 | 91.6834 | 0.00 |
| 10/08/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3030 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3108 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3069 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 3688 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 3644 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 3732 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 03-May-18 | | | Bond Future | 10.02 | 93.4083 | 93.4129 | 93.4083 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4508 | 4 | 5 | 4 | 0.00 |
| 10/08/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4551 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4466 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 4148 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 4110 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 4072 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 02-November-17 | | | Bond Future | 9.92 | 91.4865 | 91.4918 | 91.4865 | 20,734.00 |
| 10/08/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1518 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1582 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1550 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 3672 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 3616 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 3728 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 01-February-18 | | | Bond Future | 9.98 | 88.7844 | 88.7894 | 88.7844 | 0.00 |
| 10/08/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3054 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3132 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 3728 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 3818 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 3772 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 03-May-18 | | | Bond Future | 10.05 | 90.4547 | 90.4593 | 90.4547 | 0.00 |
| 10/08/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4648 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4605 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4562 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 4156 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 4195 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 4118 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | 2046 On 02-November-17 | | | Bond Future | 125.72 | 125.7260 | 125.7204 | 125.7260 | 21,292.00 |
| 10/08/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 10580 | 11 | 11 | 11 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 10600 | 11 | 11 | 11 | 0.00 |
| 10/08/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 10590 | 11 | 11 | 11 | 0.00 |
| 10/08/2017 | 2046 On 01-February-18 | | | Bond Future | 128.07 | 128.0743 | 128.0682 | 128.0743 | 0.00 |
| 10/08/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 4832 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 4842 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 4852 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2046 On 03-May-18 | | | Bond Future | 128.92 | 128.9283 | 128.9203 | 128.9283 | 0.00 |
| 10/08/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 980 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 02-November-17 | | | Bond Future | 134.64 | 134.6485 | 134.6423 | 134.6485 | 21,927.00 |
| 10/08/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 10008 | 10 | 10 | 10 | 0.00 |
| 10/08/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 10018 | 10 | 10 | 10 | 0.00 |
| 10/08/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 10028 | 10 | 10 | 10 | 0.00 |
| 10/08/2017 | 2050 On 01-February-18 | | | Bond Future | 135.47 | 135.4724 | 135.4658 | 135.4724 | 0.00 |
| 10/08/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 4774 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 4764 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 4784 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | 2050 On 03-May-18 | | | Bond Future | 138.08 | 138.0844 | 138.0758 | 138.0844 | 0.00 |
| 10/08/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 2466 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 2456 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 2446 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | AL37 On 02-November-17 | | | Index Future | 557.49 | 557.9660 | 557.4910 | 557.9660 | 0.00 |
| 10/08/2017 | AL37 On 01-February-18 | | | Index Future | 567.72 | 568.2010 | 567.7150 | 568.2010 | 0.00 |
| 10/08/2017 | AL37 On 03-May-18 | | | Index Future | 578.39 | 578.8910 | 578.3930 | 578.8910 | 0.00 |
| 10/08/2017 | AL7T On 02-November-17 | | | Index Future | 641.23 | 642.3490 | 641.2310 | 642.3490 | 0.00 |
| 10/08/2017 | AL7T On 01-February-18 | | | Index Future | 652.99 | 654.1310 | 652.9910 | 654.1310 | 0.00 |
| 10/08/2017 | AL7T On 03-May-18 | | | Index Future | 665.27 | 666.4380 | 665.2730 | 666.4380 | 0.00 |
| 10/08/2017 | ALBI On 02-November-17 | | | Index Future | 574.90 | 575.4020 | 574.8950 | 575.4020 | 616.00 |
| 10/08/2017 | ALBI On 01-February-18 | | | Index Future | 585.44 | 585.9570 | 585.4390 | 585.9570 | 0.00 |
| 10/08/2017 | ALBI On 03-May-18 | | | Index Future | 596.45 | 596.9810 | 596.4500 | 596.9810 | 0.00 |
| 10/08/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C038 On 31-January-38 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/08/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/08/2017 | EL28 On 02-November-17 | | | Bond Future | 127.97 | 127.9733 | 127.9697 | 127.9733 | 0.00 |
| 10/08/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 5910 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 5920 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 5900 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | EL28 On 01-February-18 | | | Bond Future | 130.36 | 130.3633 | 130.3593 | 130.3633 | 0.00 |
| 10/08/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 1931 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | EL28 On 03-May-18 | | | Bond Future | 132.87 | 132.8769 | 132.8710 | 132.8769 | 0.00 |
| 10/08/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 03-May-18 | 133.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 02-November-17 | | | Bond Future | 10.88 | 75.8862 | 75.7994 | 75.8862 | 9,466.00 |
| 10/08/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 1348 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | ES33 On 01-February-18 | | | Bond Future | 10.99 | 77.2781 | 77.1893 | 77.2781 | 0.00 |
| 10/08/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 03-May-18 | | | Bond Future | 11.10 | 74.9401 | 74.8493 | 74.9401 | 0.00 |
| 10/08/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 606 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 664 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | ES42 On 02-November-17 | | | Bond Future | 11.15 | 78.2182 | 78.2257 | 78.2182 | 7,957.00 |
| 10/08/2017 | ES42 On 01-February-18 | | | Bond Future | 11.25 | 79.6526 | 79.6598 | 79.6526 | 0.00 |
| 10/08/2017 | ES42 On 03-May-18 | | | Bond Future | 11.36 | 76.8897 | 76.8967 | 76.8897 | 0.00 |
| 10/08/2017 | GOVI On 02-November-17 | | | GOVI | 573.71 | 574.2600 | 573.7110 | 574.2600 | 663.00 |
| 10/08/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 12510 | 2 | 1 | 2 | 0.00 |
| 10/08/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 12610 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 12710 | 2 | 1 | 2 | 0.00 |
| 10/08/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 01-February-18 | | | GOVI | 584.23 | 584.7930 | 584.2320 | 584.7930 | 0.00 |
| 10/08/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 32020 | 4 | 3 | 4 | 0.00 |
| 10/08/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 31920 | 4 | 3 | 4 | 0.00 |
| 10/08/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 32120 | 4 | 3 | 4 | 0.00 |
| 10/08/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 03-May-18 | | | GOVI | 595.22 | 595.7960 | 595.2200 | 595.7960 | 0.00 |
| 10/08/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 49300 | 6 | 5 | 6 | 0.00 |
| 10/08/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 49500 | 6 | 5 | 6 | 0.00 |
| 10/08/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 49400 | 6 | 5 | 6 | 0.00 |
| 10/08/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/08/2017 | IGOV On 02-November-17 | | | Index Future | 252.01 | 251.9950 | 252.0140 | 251.9950 | 1,161.00 |
| 10/08/2017 | IGOV On 01-February-18 | | | Index Future | 256.72 | 256.7010 | 256.7200 | 256.7010 | 0.00 |
| 10/08/2017 | IGOV On 03-May-18 | | | Index Future | 261.67 | 261.6510 | 261.6660 | 261.6510 | 0.00 |
| 10/08/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 10/08/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6125 | 99.6125 | 99.6125 | 0.00 |
| 10/08/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7607 | 99.7636 | 99.7607 | 0.00 |
| 10/08/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.64 | 99.6329 | 99.6419 | 99.6329 | 0.00 |
| 10/08/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.72 | 99.7067 | 99.7204 | 99.7067 | 0.00 |
| 10/08/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.82 | 99.7988 | 99.8197 | 99.7988 | 0.00 |
| 10/08/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.79 | 99.7885 | 99.7915 | 99.7885 | 0.00 |
| 10/08/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.92 | 98.9151 | 98.9235 | 98.9151 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.41 | 98.3934 | 98.4082 | 98.3934 | 0.00 |
| 10/08/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.29 | 98.2652 | 98.2859 | 98.2652 | 0.00 |
| 10/08/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.58 | 98.5500 | 98.5800 | 98.5500 | 0.00 |
| 10/08/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.89 | 98.8692 | 98.8940 | 98.8692 | 0.00 |
| 10/08/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.22 | 99.1878 | 99.2161 | 99.1878 | 0.00 |
| 10/08/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.56 | 99.5296 | 99.5630 | 99.5296 | 0.00 |
| 10/08/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.58 | 95.4703 | 95.5784 | 95.4703 | 0.00 |
| 10/08/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.78 | 94.6539 | 94.7825 | 94.6539 | 0.00 |
| 10/08/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.96 | 93.8074 | 93.9556 | 93.8074 | 0.00 |
| 10/08/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.11 | 93.9463 | 94.1086 | 93.9463 | 0.00 |
| 10/08/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.27 | 96.1067 | 96.2748 | 96.1067 | 51.00 |
| 10/08/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.38 | 96.2043 | 96.3760 | 96.2043 | 0.00 |
| 10/08/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.55 | 97.3770 | 97.5530 | 97.3770 | 0.00 |
| 10/08/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.75 | 99.5682 | 99.7505 | 99.5682 | 0.00 |
| 10/08/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.41 | 94.1697 | 94.4085 | 94.1697 | 0.00 |
| 10/08/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.42 | 91.1776 | 91.4240 | 91.1776 | 0.00 |
| 10/08/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.18 | 89.9268 | 90.1800 | 89.9268 | 0.00 |
| 10/08/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.36 | 92.0989 | 92.3554 | 92.0989 | 0.00 |
| 10/08/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.14 | 95.8860 | 96.1434 | 95.8860 | 0.00 |
| 10/08/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.70 | 94.4319 | 94.6977 | 94.4319 | 0.00 |
| 10/08/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.77 | 96.5023 | 96.7722 | 96.5023 | 0.00 |
| 10/08/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.50 | 100.2338 | 100.5036 | 100.2338 | 0.00 |
| 10/08/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 10/08/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 10/08/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 10/08/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 10/08/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 92.9400 | 92.9400 | 0.00 |
| 10/08/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 93.0200 | 93.0200 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 93.0800 | 93.0800 | 0.00 |
| 10/08/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 93.1200 | 93.1200 | 0.00 |
| 10/08/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 10/08/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 93.2400 | 93.2400 | 0.00 |
| 10/08/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 2,500.00 |
| 10/08/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.61 | 93.3900 | 93.3900 | 93.3900 | 0.00 |
| 10/08/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.61 | 93.3900 | 93.3900 | 93.3900 | 0.00 |
| 10/08/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 10/08/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.66 | 93.3400 | 93.3400 | 93.3400 | 0.00 |
| 10/08/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 93.2700 | 93.2700 | 0.00 |
| 10/08/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 10/08/2017 | R023 On 02-November-17 | | | Bond Future | 7.95 | 100.6766 | 100.5879 | 100.6766 | 53,785.00 |
| 10/08/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2667 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R023 On 01-February-18 | | | Bond Future | 7.99 | 102.5233 | 102.4325 | 102.5233 | 0.00 |
| 10/08/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2117 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2144 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2090 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 764 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 751 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R023 On 03-May-18 | | | Bond Future | 8.01 | 100.5219 | 100.4288 | 100.5219 | 0.00 |
| 10/08/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2143 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 1095 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R035 On 02-November-17 | | | Bond Future | 9.67 | 95.1396 | 95.0225 | 95.1396 | 12,213.00 |
| 10/08/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 558 | 0 | 1 | 0 | 0.00 |
| 10/08/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 01-February-18 | | | Bond Future | 9.74 | 96.8847 | 96.7651 | 96.8847 | 0.00 |
| 10/08/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 03-May-18 | | | Bond Future | 9.80 | 94.2066 | 94.0842 | 94.2066 | 0.00 |
| 10/08/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | | | Bond Future | 8.63 | 115.7864 | 115.5803 | 115.7864 | 159,899.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 2031 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 2569 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 2657 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 3118 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 2613 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 704 | 1 | 1 | 1 | 5,000.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 1259 | 1 | 1 | 1 | 2,500.00 |
| 10/08/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 917 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | | | Bond Future | 8.69 | 112.6102 | 112.3999 | 112.6102 | 198.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 1720 | 2 | 2 | 2 | 1,460.00 |
| 10/08/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 363 | 0 | 0 | 0 | 1,460.00 |
| 10/08/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 3473 | 4 | 3 | 4 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 4579 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 3308 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 3391 | 4 | 3 | 4 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 3349 | 4 | 3 | 4 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 1441 | 1 | 1 | 1 | 6,200.00 |
| 10/08/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 966 | 1 | 1 | 1 | 820.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 1532 | 1 | 2 | 1 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 2085 | 2 | 2 | 2 | 820.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 1508 | 1 | 2 | 1 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 1486 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 6708 | 7 | 7 | 7 | 0.00 |
| 10/08/2017 | R186 On 03-May-18 | | | Bond Future | 8.73 | 114.7288 | 114.5139 | 114.7288 | 0.00 |
| 10/08/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3589 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3552 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3515 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 2363 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 2389 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 2337 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R197 On 02-November-17 | | | Bond Future | 301.33 | 301.0228 | 301.3330 | 301.0228 | 2,350.00 |
| 10/08/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 3827 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 3817 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 3837 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R197 On 01-February-18 | | | Bond Future | 299.91 | 299.5965 | 299.9117 | 299.5965 | 0.00 |
| 10/08/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R197 On 01-February-18 | 301.68 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 1748 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 1758 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 1768 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R197 On 03-May-18 | | | Bond Future | 305.69 | 305.3731 | 305.6905 | 305.3731 | 0.00 |
| 10/08/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1250 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1230 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 02-November-17 | | | Bond Future | 242.42 | 242.4343 | 242.4235 | 242.4343 | 28,504.00 |
| 10/08/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 11477 | 11 | 11 | 11 | 0.00 |
| 10/08/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 11487 | 11 | 11 | 11 | 0.00 |
| 10/08/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 11467 | 11 | 11 | 11 | 0.00 |
| 10/08/2017 | R202 On 01-February-18 | | | Bond Future | 243.21 | 243.2187 | 243.2066 | 243.2187 | 0.00 |
| 10/08/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 5863 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 5873 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | R202 On 03-May-18 | | | Bond Future | 247.89 | 247.9081 | 247.8927 | 247.9081 | 0.00 |
| 10/08/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 423 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R202 On 03-May-18 | 247.48 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R204 On 02-November-17 | | | Bond Future | 7.04 | 104.0812 | 104.0474 | 104.0812 | 44,457.00 |
| 10/08/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 01-February-18 | | | Bond Future | 6.92 | 101.9523 | 101.9174 | 101.9523 | 0.00 |
| 10/08/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 388 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 03-May-18 | | | Bond Future | 6.64 | 103.8704 | 103.8342 | 103.8704 | 0.00 |
| 10/08/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 02-November-17 | | | Bond Future | 7.35 | 102.1233 | 102.0561 | 102.1233 | 40,855.00 |
| 10/08/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1351 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1389 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1370 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 01-February-18 | | | Bond Future | 7.33 | 100.3554 | 100.2866 | 100.3554 | 0.00 |
| 10/08/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 258 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 03-May-18 | | | Bond Future | 7.30 | 102.2434 | 102.1727 | 102.2434 | 0.00 |
| 10/08/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 767 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 353 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R208 On 02-November-17 | | | Bond Future | 7.52 | 98.5249 | 98.4307 | 98.5249 | 32,234.00 |
| 10/08/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1981 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1954 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1927 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R208 On 01-February-18 | | | Bond Future | 7.53 | 100.3320 | 100.2356 | 100.3320 | 0.00 |
| 10/08/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1287 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1250 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 424 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 416 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R208 On 03-May-18 | | | Bond Future | 7.52 | 98.8181 | 98.7193 | 98.8181 | 0.00 |
| 10/08/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1233 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | | | Bond Future | 9.63 | 71.8416 | 71.7432 | 71.8416 | 83,128.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1450 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3241 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1509 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1479 | 2 | 1 | 2 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 1632 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 959 | 1 | 1 | 1 | 1,350.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 398 | 0 | 0 | 0 | 4,100.00 |
| 10/08/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 6211 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 30 | 0 | 0 | 0 | 2,800.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 1443 | 1 | 1 | 1 | 6,500.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 1985 | 2 | 2 | 2 | 1,350.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 3013 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 9763 | 10 | 10 | 10 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 4791 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 207 | 0 | 0 | 0 | 1,300.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 1115 | 1 | 1 | 1 | 1,350.00 |
| 10/08/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 867 | 1 | 1 | 1 | 3,360.00 |
| 10/08/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | | | Bond Future | 9.69 | 73.1593 | 73.0587 | 73.1593 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2670 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 4136 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2737 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2703 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 3732 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 1756 | 2 | 2 | 2 | 7,500.00 |
| 10/08/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 1535 | 1 | 2 | 1 | 3,000.00 |
| 10/08/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 2523 | 2 | 3 | 2 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 2555 | 2 | 3 | 2 | 0.00 |
| 10/08/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 2491 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R209 On 03-May-18 | | | Bond Future | 9.75 | 71.3861 | 71.2833 | 71.3861 | 0.00 |
| 10/08/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3553 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3588 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3519 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2898 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R210 On 02-November-17 | | | Bond Future | 186.21 | 186.2187 | 186.2098 | 186.2187 | 2,179.00 |
| 10/08/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 5860 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 5880 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 5870 | 6 | 6 | 6 | 0.00 |
| 10/08/2017 | R210 On 01-February-18 | | | Bond Future | 189.69 | 189.6966 | 189.6871 | 189.6966 | 0.00 |
| 10/08/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 2693 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 2683 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 2673 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R210 On 03-May-18 | | | Bond Future | 190.89 | 190.9054 | 190.8932 | 190.9054 | 0.00 |
| 10/08/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 567 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R212 On 02-November-17 | | | Bond Future | 151.23 | 151.2407 | 151.2333 | 151.2407 | 3,812.00 |
| 10/08/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1177 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R212 On 01-February-18 | | | Bond Future | 152.00 | 152.0056 | 151.9976 | 152.0056 | 0.00 |
| 10/08/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2692 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2702 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R212 On 03-May-18 | | | Bond Future | 154.93 | 154.9364 | 154.9263 | 154.9364 | 0.00 |
| 10/08/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 646 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/08/2017 | R213 On 02-November-17 | | | Bond Future | 9.29 | 84.1180 | 83.9850 | 84.1180 | 62,970.00 |
| 10/08/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 1499 | 2 | 1 | 2 | 0.00 |
| 10/08/2017 | R213 On 01-February-18 | | | Bond Future | 9.35 | 85.6609 | 85.5251 | 85.6609 | 0.00 |
| 10/08/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2795 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 2331 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 2361 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 2301 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R213 On 03-May-18 | | | Bond Future | 9.41 | 83.7226 | 83.5838 | 83.7226 | 0.00 |
| 10/08/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3580 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3616 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3652 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2605 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 02-November-17 | | | Bond Future | 9.81 | 71.1084 | 71.1125 | 71.1084 | 44,022.00 |
| 10/08/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 10/08/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 2738 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 2783 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 01-February-18 | | | Bond Future | 9.87 | 72.4127 | 72.4166 | 72.4127 | 0.00 |
| 10/08/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2639 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2606 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 2866 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2901 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 03-May-18 | | | Bond Future | 9.92 | 70.4787 | 70.4823 | 70.4787 | 0.00 |
| 10/08/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3543 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3577 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3509 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 3140 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R248 On 02-November-17 | | | Bond Future | 9.88 | 90.8138 | 90.8193 | 90.8138 | 75,988.00 |
| 10/08/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1631 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1598 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 10/08/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 3664 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 3551 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 3607 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 01-February-18 | | | Bond Future | 9.94 | 92.4796 | 92.4847 | 92.4796 | 170.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3376 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3459 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3417 | 3 | 3 | 3 | 0.00 |
| 10/08/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 3829 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 3740 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 3784 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 03-May-18 | | | Bond Future | 10.00 | 89.7820 | 89.7868 | 89.7820 | 0.00 |
| 10/08/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 4686 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 4642 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 4598 | 5 | 5 | 5 | 0.00 |
| 10/08/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 4147 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 4187 | 4 | 4 | 4 | 0.00 |
| 10/08/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 4107 | 4 | 4 | 4 | 0.00 |