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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/10/2017 TO: 13/10/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 2025 On 02-November-17 | | | Bond Future | 130.59 | 130.5033 | 130.5853 | 130.5033 | 949.00 |
| 13/10/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2385 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2395 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2375 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2025 On 01-February-18 | | | Bond Future | 131.69 | 131.6064 | 131.6889 | 131.6064 | 21.00 |
| 13/10/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2211 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2191 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2201 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2025 On 03-May-18 | | | Bond Future | 134.18 | 134.0985 | 134.1825 | 134.0985 | 0.00 |
| 13/10/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 963 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 973 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 983 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-August-18 | | | Bond Future | 136.74 | 136.6519 | 136.7372 | 136.6519 | 0.00 |
| 13/10/2017 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 67 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2029 On 02-November-17 | | | Bond Future | 99.90 | 99.9055 | 99.9020 | 99.9055 | 1,370.00 |
| 13/10/2017 | 2029 On 01-February-18 | | | Bond Future | 101.77 | 101.7742 | 101.7695 | 101.7742 | 0.00 |
| 13/10/2017 | 2029 On 03-May-18 | | | Bond Future | 102.68 | 102.6843 | 102.6796 | 102.6843 | 0.00 |
| 13/10/2017 | 2029 On 02-August-18 | | | Bond Future | 104.63 | 104.6395 | 104.6344 | 104.6395 | 0.00 |
| 13/10/2017 | 2030 On 02-November-17 | | | Bond Future | 9.22 | 92.8924 | 93.2726 | 92.8924 | 54,283.00 |
| 13/10/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 793 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 860 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 01-February-18 | | | Bond Future | 9.28 | 90.5942 | 90.9810 | 90.5942 | 6,567.00 |
| 13/10/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 659 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 725 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 593 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 03-May-18 | | | Bond Future | 9.34 | 92.2768 | 92.6700 | 92.2768 | 0.00 |
| 13/10/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-August-18 | | | Bond Future | 9.41 | 89.9945 | 90.3947 | 89.9945 | 0.00 |
| 13/10/2017 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 403 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 274 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2032 On 02-November-17 | | | Bond Future | 9.43 | 91.1830 | 91.6260 | 91.1830 | 35,391.00 |
| 13/10/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 1128 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 1210 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | | | Bond Future | 9.50 | 92.8584 | 93.3091 | 92.8584 | 7,596.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 1552 | 1 | 2 | 1 | 7,800.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 2470 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 2431 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 1276 | 1 | 1 | 1 | 7,500.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 2393 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 2029 | 2 | 2 | 2 | 750.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 1861 | 2 | 2 | 2 | 6,800.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 1980 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 3439 | 4 | 3 | 4 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 2365 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 2559 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 2013 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 1948 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2032 On 03-May-18 | | | Bond Future | 9.56 | 90.4261 | 90.8844 | 90.4261 | 0.00 |
| 13/10/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 3551 | 3 | 4 | 3 | 0.00 |
| 13/10/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 3591 | 3 | 4 | 3 | 0.00 |
| 13/10/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 3630 | 3 | 4 | 3 | 0.00 |
| 13/10/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2567 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2537 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2032 On 02-August-18 | | | Bond Future | 9.62 | 92.1148 | 92.5812 | 92.1148 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 262 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-November-17 | | | Bond Future | 104.90 | 104.9731 | 104.9004 | 104.9731 | 5,179.00 |
| 13/10/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5180 | 5 | 5 | 5 | 0.00 |
| 13/10/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5170 | 5 | 5 | 5 | 0.00 |
| 13/10/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5190 | 5 | 5 | 5 | 0.00 |
| 13/10/2017 | 2033 On 01-February-18 | | | Bond Future | 106.86 | 106.9365 | 106.8615 | 106.9365 | 381.00 |
| 13/10/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2789 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2799 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2779 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2033 On 03-May-18 | | | Bond Future | 107.80 | 107.8747 | 107.7982 | 107.8747 | 0.00 |
| 13/10/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-August-18 | | | Bond Future | 109.85 | 109.9287 | 109.8505 | 109.9287 | 0.00 |
| 13/10/2017 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2037 On 02-November-17 | | | Bond Future | 9.71 | 91.3006 | 91.7830 | 91.3006 | 54,617.00 |
| 13/10/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 937 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 972 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 1409 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 1364 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 1320 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | 2037 On 01-February-18 | | | Bond Future | 9.78 | 88.7229 | 89.2138 | 88.7229 | 13,634.00 |
| 13/10/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 2724 | 2 | 3 | 2 | 0.00 |
| 13/10/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 2642 | 2 | 3 | 2 | 0.00 |
| 13/10/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 2683 | 2 | 3 | 2 | 0.00 |
| 13/10/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 2380 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 2307 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 2343 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | 2037 On 03-May-18 | | | Bond Future | 9.84 | 90.3707 | 90.8700 | 90.3707 | 0.00 |
| 13/10/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 3977 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4062 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 2964 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 2998 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2037 On 02-August-18 | | | Bond Future | 9.91 | 87.8024 | 88.3105 | 87.8024 | 0.00 |
| 13/10/2017 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-November-17 | | | Bond Future | 128.66 | 128.6665 | 128.6618 | 128.6665 | 15,895.00 |
| 13/10/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 8148 | 8 | 8 | 8 | 0.00 |
| 13/10/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 8158 | 8 | 8 | 8 | 0.00 |
| 13/10/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 8138 | 8 | 8 | 8 | 0.00 |
| 13/10/2017 | 2038 On 01-February-18 | | | Bond Future | 129.56 | 129.5682 | 129.5622 | 129.5682 | 2,747.00 |
| 13/10/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 7368 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 7388 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 7378 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | 2038 On 03-May-18 | | | Bond Future | 132.02 | 132.0217 | 132.0154 | 132.0217 | 0.00 |
| 13/10/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-August-18 | | | Bond Future | 134.53 | 134.5355 | 134.5288 | 134.5355 | 0.00 |
| 13/10/2017 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2040 On 02-November-17 | | | Bond Future | 9.80 | 94.6571 | 95.1717 | 94.6571 | 16,838.00 |
| 13/10/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 687 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 1946 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 1890 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2040 On 01-February-18 | | | Bond Future | 9.87 | 91.8908 | 92.4144 | 91.8908 | 4,110.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 2802 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 2696 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 2737 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 03-May-18 | | | Bond Future | 9.93 | 93.5973 | 94.1299 | 93.5973 | 0.00 |
| 13/10/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4318 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4363 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4273 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 3239 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 3203 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2040 On 02-August-18 | | | Bond Future | 10.00 | 90.8390 | 91.3811 | 90.8390 | 0.00 |
| 13/10/2017 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2044 On 02-November-17 | | | Bond Future | 9.83 | 91.6787 | 92.1981 | 91.6787 | 21,405.00 |
| 13/10/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 2091 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 2150 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | 2044 On 01-February-18 | | | Bond Future | 9.89 | 88.9828 | 89.5114 | 88.9828 | 10,361.00 |
| 13/10/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 2776 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 2819 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 2862 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 2735 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 2818 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2044 On 03-May-18 | | | Bond Future | 9.96 | 90.6354 | 91.1730 | 90.6354 | 0.00 |
| 13/10/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4457 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4412 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4366 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 3249 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 3285 | 4 | 3 | 4 | 0.00 |
| 13/10/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 3213 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | 2044 On 02-August-18 | | | Bond Future | 10.03 | 87.9469 | 88.4941 | 87.9469 | 0.00 |
| 13/10/2017 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-November-17 | | | Bond Future | 123.90 | 123.2782 | 123.8967 | 123.2782 | 20,942.00 |
| 13/10/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 12403 | 13 | 12 | 13 | 0.00 |
| 13/10/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 12423 | 13 | 12 | 13 | 0.00 |
| 13/10/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 12413 | 13 | 12 | 13 | 0.00 |
| 13/10/2017 | 2046 On 01-February-18 | | | Bond Future | 126.21 | 125.5839 | 126.2129 | 125.5839 | 243.00 |
| 13/10/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 6687 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 6697 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 6707 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | 2046 On 03-May-18 | | | Bond Future | 127.00 | 126.3638 | 127.0047 | 126.3638 | 0.00 |
| 13/10/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 935 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 945 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 925 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | 2046 On 02-August-18 | | | Bond Future | 129.42 | 128.7698 | 129.4226 | 128.7698 | 0.00 |
| 13/10/2017 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 643 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 633 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 653 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-November-17 | | | Bond Future | 131.65 | 131.6594 | 131.6548 | 131.6594 | 22,149.00 |
| 13/10/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 12995 | 13 | 13 | 13 | 0.00 |
| 13/10/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 13005 | 13 | 13 | 13 | 0.00 |
| 13/10/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 13015 | 13 | 13 | 13 | 0.00 |
| 13/10/2017 | 2050 On 01-February-18 | | | Bond Future | 132.44 | 132.4485 | 132.4426 | 132.4485 | 2,061.00 |
| 13/10/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 7797 | 8 | 8 | 8 | 0.00 |
| 13/10/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 7787 | 8 | 8 | 8 | 0.00 |
| 13/10/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 7807 | 8 | 8 | 8 | 0.00 |
| 13/10/2017 | 2050 On 03-May-18 | | | Bond Future | 134.95 | 134.9565 | 134.9505 | 134.9565 | 0.00 |
| 13/10/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 680 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | 2050 On 02-August-18 | | | Bond Future | 137.52 | 137.5263 | 137.5198 | 137.5263 | 0.00 |
| 13/10/2017 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | AL37 On 02-November-17 | | | Index Future | 557.86 | 556.3370 | 557.8590 | 556.3370 | 0.00 |
| 13/10/2017 | AL37 On 01-February-18 | | | Index Future | 568.11 | 566.5590 | 568.1060 | 566.5590 | 0.00 |
| 13/10/2017 | AL37 On 03-May-18 | | | Index Future | 578.65 | 577.0830 | 578.6540 | 577.0830 | 0.00 |
| 13/10/2017 | AL37 On 02-August-18 | | | Index Future | 589.46 | 587.8640 | 589.4620 | 587.8640 | 0.00 |
| 13/10/2017 | AL7T On 02-November-17 | | | Index Future | 641.64 | 639.1790 | 641.6430 | 639.1790 | 0.00 |
| 13/10/2017 | AL7T On 01-February-18 | | | Index Future | 653.43 | 650.9230 | 653.4290 | 650.9230 | 0.00 |
| 13/10/2017 | AL7T On 03-May-18 | | | Index Future | 665.56 | 663.0140 | 665.5610 | 663.0140 | 0.00 |
| 13/10/2017 | AL7T On 02-August-18 | | | Index Future | 677.99 | 675.4010 | 677.9930 | 675.4010 | 0.00 |
| 13/10/2017 | ALBI On 02-November-17 | | | Index Future | 576.53 | 574.0860 | 576.5280 | 574.0860 | 483.00 |
| 13/10/2017 | ALBI On 01-February-18 | | | Index Future | 587.12 | 584.6340 | 587.1190 | 584.6340 | 296.00 |
| 13/10/2017 | ALBI On 03-May-18 | | | Index Future | 598.02 | 595.4930 | 598.0200 | 595.4930 | 0.00 |
| 13/10/2017 | ALBI On 02-August-18 | | | Index Future | 609.19 | 606.6190 | 609.1900 | 606.6190 | 0.00 |
| 13/10/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/10/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | EL28 On 02-November-17 | | | Bond Future | 127.57 | 127.5695 | 127.5672 | 127.5695 | 0.00 |
| 13/10/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 6313 | 6 | 6 | 6 | 0.00 |
| 13/10/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 6323 | 6 | 6 | 6 | 0.00 |
| 13/10/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 6303 | 6 | 6 | 6 | 0.00 |
| 13/10/2017 | EL28 On 01-February-18 | | | Bond Future | 129.95 | 129.9556 | 129.9519 | 129.9556 | 0.00 |
| 13/10/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 2348 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 2358 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 2338 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | EL28 On 03-May-18 | | | Bond Future | 132.41 | 132.4165 | 132.4127 | 132.4165 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 767 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | EL28 On 02-August-18 | | | Bond Future | 134.93 | 134.9379 | 134.9338 | 134.9379 | 0.00 |
| 13/10/2017 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-November-17 | | | Bond Future | 10.79 | 76.0181 | 76.3619 | 76.0181 | 8,921.00 |
| 13/10/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | ES33 On 01-February-18 | | | Bond Future | 10.89 | 77.4148 | 77.7645 | 77.4148 | 545.00 |
| 13/10/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 571 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 630 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 689 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 03-May-18 | | | Bond Future | 11.00 | 75.0613 | 75.4169 | 75.0613 | 0.00 |
| 13/10/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 1289 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 1231 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-August-18 | | | Bond Future | 11.10 | 76.4631 | 76.8249 | 76.4631 | 0.00 |
| 13/10/2017 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 266 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | ES42 On 02-November-17 | | | Bond Future | 11.03 | 78.6173 | 79.0382 | 78.6173 | 2,202.00 |
| 13/10/2017 | ES42 On 01-February-18 | | | Bond Future | 11.13 | 80.0618 | 80.4901 | 80.0618 | 5,755.00 |
| 13/10/2017 | ES42 On 03-May-18 | | | Bond Future | 11.24 | 77.2876 | 77.7232 | 77.2876 | 0.00 |
| 13/10/2017 | ES42 On 02-August-18 | | | Bond Future | 11.34 | 78.7307 | 79.1741 | 78.7307 | 0.00 |
| 13/10/2017 | GOVI On 02-November-17 | | | GOVI | 575.10 | 572.6950 | 575.1040 | 572.6950 | 676.00 |
| 13/10/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 26440 | 0 | 3 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 26540 | 0 | 3 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 26640 | 0 | 3 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 01-February-18 | | | GOVI | 585.67 | 583.2170 | 585.6680 | 583.2170 | 0.00 |
| 13/10/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 46380 | 2 | 5 | 2 | 0.00 |
| 13/10/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 46280 | 2 | 5 | 2 | 0.00 |
| 13/10/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 46480 | 2 | 5 | 2 | 0.00 |
| 13/10/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 03-May-18 | | | GOVI | 596.54 | 594.0510 | 596.5420 | 594.0510 | 0.00 |
| 13/10/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 62720 | 4 | 6 | 4 | 0.00 |
| 13/10/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 62520 | 4 | 6 | 4 | 0.00 |
| 13/10/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 62620 | 4 | 6 | 4 | 0.00 |
| 13/10/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-August-18 | | | GOVI | 607.68 | 605.1490 | 607.6840 | 605.1490 | 0.00 |
| 13/10/2017 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 19740 | 0 | 2 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 19640 | 0 | 2 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 19840 | 0 | 2 | 0 | 0.00 |
| 13/10/2017 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/10/2017 | IGOV On 02-November-17 | | | Index Future | 250.69 | 250.5790 | 250.6910 | 250.5790 | 1,172.00 |
| 13/10/2017 | IGOV On 01-February-18 | | | Index Future | 255.38 | 255.2660 | 255.3770 | 255.2660 | 0.00 |
| 13/10/2017 | IGOV On 03-May-18 | | | Index Future | 260.21 | 260.1000 | 260.2130 | 260.1000 | 0.00 |
| 13/10/2017 | IGOV On 02-August-18 | | | Index Future | 265.17 | 265.0530 | 265.1680 | 265.0530 | 0.00 |
| 13/10/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 13/10/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7596 | 99.7596 | 99.7596 | 0.00 |
| 13/10/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.68 | 99.6785 | 99.6776 | 99.6785 | 0.00 |
| 13/10/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.79 | 99.7960 | 99.7885 | 99.7960 | 0.00 |
| 13/10/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.89 | 99.9110 | 99.8917 | 99.9110 | 0.00 |
| 13/10/2017 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.80 | 99.7970 | 99.7970 | 99.7970 | 0.00 |
| 13/10/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.96 | 98.9624 | 98.9611 | 98.9624 | 0.00 |
| 13/10/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.48 | 98.4895 | 98.4827 | 98.4895 | 0.00 |
| 13/10/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.36 | 98.3788 | 98.3592 | 98.3788 | 0.00 |
| 13/10/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.70 | 98.7300 | 98.7000 | 98.7300 | 0.00 |
| 13/10/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.06 | 99.1027 | 99.0584 | 99.1027 | 0.00 |
| 13/10/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.40 | 99.4609 | 99.4002 | 99.4609 | 0.00 |
| 13/10/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.80 | 99.8491 | 99.8033 | 99.8491 | 0.00 |
| 13/10/2017 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.85 | 96.0128 | 95.8480 | 96.0128 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.05 | 95.2419 | 95.0537 | 95.2419 | 0.00 |
| 13/10/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.23 | 94.4404 | 94.2300 | 94.4404 | 0.00 |
| 13/10/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.38 | 94.6150 | 94.3833 | 94.6150 | 0.00 |
| 13/10/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.57 | 96.8133 | 96.5664 | 96.8133 | 51.00 |
| 13/10/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.70 | 96.9614 | 96.7009 | 96.9614 | 0.00 |
| 13/10/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.89 | 98.1589 | 97.8856 | 98.1589 | 0.00 |
| 13/10/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.09 | 100.3719 | 100.0892 | 100.3719 | 0.00 |
| 13/10/2017 | IS05 On 20-December-22 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.77 | 95.1753 | 94.7719 | 95.1753 | 0.00 |
| 13/10/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.79 | 92.2195 | 91.7897 | 92.2195 | 0.00 |
| 13/10/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.55 | 90.9999 | 90.5467 | 90.9999 | 0.00 |
| 13/10/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.71 | 93.1794 | 92.7128 | 93.1794 | 0.00 |
| 13/10/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.50 | 96.9717 | 96.5037 | 96.9717 | 0.00 |
| 13/10/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 95.09 | 95.5634 | 95.0855 | 95.5634 | 0.00 |
| 13/10/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.16 | 97.6345 | 97.1572 | 97.6345 | 0.00 |
| 13/10/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.89 | 101.3607 | 100.8892 | 101.3607 | 0.00 |
| 13/10/2017 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 13/10/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 13/10/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 13/10/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 7.02 | 92.9800 | 92.9800 | 92.9800 | 0.00 |
| 13/10/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 7.00 | 93.0000 | 93.0000 | 93.0000 | 0.00 |
| 13/10/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 93.1000 | 93.1000 | 0.00 |
| 13/10/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 13/10/2017 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 6.79 | 93.2100 | 93.2100 | 93.2100 | 0.00 |
| 13/10/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.75 | 93.2500 | 93.2500 | 93.2500 | 2,500.00 |
| 13/10/2017 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.70 | 93.3000 | 93.3000 | 93.3000 | 0.00 |
| 13/10/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 13/10/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 13/10/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.69 | 93.3100 | 93.3100 | 93.3100 | 0.00 |
| 13/10/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 93.2700 | 93.2700 | 0.00 |
| 13/10/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 13/10/2017 | R023 On 02-November-17 | | | Bond Future | 7.94 | 100.3126 | 100.6150 | 100.3126 | 58,396.00 |
| 13/10/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2581 | 2 | 3 | 2 | 0.00 |
| 13/10/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2622 | 2 | 3 | 2 | 0.00 |
| 13/10/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2662 | 2 | 3 | 2 | 0.00 |
| 13/10/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R023 On 01-February-18 | | | Bond Future | 7.98 | 102.1556 | 102.4632 | 102.1556 | 19,067.00 |
| 13/10/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 1906 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 505 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 493 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R023 On 03-May-18 | | | Bond Future | 8.00 | 100.1234 | 100.4358 | 100.1234 | 0.00 |
| 13/10/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 1934 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 1959 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R035 On 02-November-17 | | | Bond Future | 9.62 | 94.9389 | 95.4239 | 94.9389 | 40,230.00 |
| 13/10/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 236 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 156 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 77 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R035 On 01-February-18 | | | Bond Future | 9.69 | 96.6833 | 97.1767 | 96.6833 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 496 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 03-May-18 | | | Bond Future | 9.75 | 93.9789 | 94.4808 | 93.9789 | 0.00 |
| 13/10/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 1232 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | | | Bond Future | 8.63 | 115.1922 | 115.6347 | 115.1922 | 116,853.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 1926 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.60 | Call | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 2588 | 2 | 3 | 2 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 2031 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 119 | 0 | 0 | 0 | 5,000.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.60 | Put | Bond Future | 907 | 1 | 1 | 1 | 3,750.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 471 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | | | Bond Future | 8.68 | 112.0088 | 112.4589 | 112.0088 | 25,424.00 |
| 13/10/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 164 | 0 | 0 | 0 | 1,460.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 1298 | 1 | 1 | 1 | 1,460.00 |
| 13/10/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 3081 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 4254 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 2908 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2080 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 2994 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 990 | 1 | 1 | 1 | 6,200.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 1599 | 2 | 2 | 2 | 820.00 |
| 13/10/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 583 | 1 | 1 | 1 | 820.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 1051 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 2460 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 6450 | 7 | 6 | 7 | 0.00 |
| 13/10/2017 | R186 On 03-May-18 | | | Bond Future | 8.73 | 114.0892 | 114.5467 | 114.0892 | 0.00 |
| 13/10/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3209 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 1976 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R197 On 02-November-17 | | | Bond Future | 301.18 | 301.1893 | 301.1770 | 301.1893 | 1,400.00 |
| 13/10/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 3983 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 3973 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 3993 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R197 On 01-February-18 | | | Bond Future | 299.82 | 299.8378 | 299.8224 | 299.8378 | 950.00 |
| 13/10/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 1858 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R197 On 03-May-18 | | | Bond Future | 305.50 | 305.5153 | 305.4997 | 305.5153 | 0.00 |
| 13/10/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1060 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1040 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R202 On 02-November-17 | | | Bond Future | 242.79 | 242.7980 | 242.7889 | 242.7980 | 27,887.00 |
| 13/10/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 11111 | 11 | 11 | 11 | 0.00 |
| 13/10/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 11121 | 11 | 11 | 11 | 0.00 |
| 13/10/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 11101 | 11 | 11 | 11 | 0.00 |
| 13/10/2017 | R202 On 01-February-18 | | | Bond Future | 243.62 | 243.6294 | 243.6176 | 243.6294 | 1,645.00 |
| 13/10/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 733 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 735 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 6187 | 6 | 6 | 6 | 0.00 |
| 13/10/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 6179 | 6 | 6 | 6 | 0.00 |
| 13/10/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 6195 | 6 | 6 | 6 | 0.00 |
| 13/10/2017 | R202 On 03-May-18 | | | Bond Future | 248.23 | 248.2426 | 248.2308 | 248.2426 | 0.00 |
| 13/10/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 3865 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 3855 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 3105 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R204 On 02-November-17 | | | Bond Future | 7.02 | 104.0231 | 104.0672 | 104.0231 | 42,520.00 |
| 13/10/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 769 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 02-November-17 | 7.75 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 01-February-18 | | | Bond Future | 6.89 | 101.8963 | 101.9408 | 101.8963 | 10,099.00 |
| 13/10/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 358 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 03-May-18 | | | Bond Future | 6.64 | 103.7889 | 103.8334 | 103.7889 | 0.00 |
| 13/10/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 02-November-17 | | | Bond Future | 7.30 | 102.0048 | 102.1475 | 102.0048 | 36,050.00 |
| 13/10/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1435 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1474 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1455 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 01-February-18 | | | Bond Future | 7.28 | 100.2378 | 100.3828 | 100.2378 | 8,512.00 |
| 13/10/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 03-May-18 | | | Bond Future | 7.25 | 102.0995 | 102.2464 | 102.0995 | 0.00 |
| 13/10/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 708 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R208 On 02-November-17 | | | Bond Future | 7.54 | 98.1483 | 98.3706 | 98.1483 | 31,609.00 |
| 13/10/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1900 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1872 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R208 On 01-February-18 | | | Bond Future | 7.55 | 99.9516 | 100.1776 | 99.9516 | 16,591.00 |
| 13/10/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R208 On 03-May-18 | | | Bond Future | 7.55 | 98.4069 | 98.6363 | 98.4069 | 0.00 |
| 13/10/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1074 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 477 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 486 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | | | Bond Future | 9.57 | 71.7726 | 72.1458 | 71.7726 | 113,527.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 727 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 1599 | 1 | 2 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 757 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 300 | 0 | 0 | 0 | 1,350.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 34 | 0 | 0 | 0 | 2,248.00 |
| 13/10/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 6408 | 6 | 6 | 6 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 2,800.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 2240 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 426 | 1 | 0 | 1 | 6,500.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 868 | 1 | 1 | 1 | 1,350.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 1952 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 9331 | 10 | 9 | 10 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 226 | 0 | 0 | 0 | 1,350.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 1081 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 4024 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 2 | 0 | 0 | 0 | 1,300.00 |
| 13/10/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 117 | 0 | 0 | 0 | 1,138.00 |
| 13/10/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 1006 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | | | Bond Future | 9.63 | 73.0913 | 73.4710 | 73.0913 | 13,222.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.59 | Call | Bond Future | 1938 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.88 | Call | Bond Future | 2998 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2385 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2421 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 3938 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.85 | Call | Bond Future | 2878 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.33 | Call | Bond Future | 1206 | 1 | 1 | 1 | 220.00 |
| 13/10/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 3498 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 1110 | 1 | 1 | 1 | 7,500.00 |
| 13/10/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 925 | 1 | 1 | 1 | 3,000.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.85 | Put | Bond Future | 1443 | 2 | 1 | 2 | 7,500.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.33 | Put | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 1792 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 1822 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.88 | Put | Bond Future | 1371 | 2 | 1 | 2 | 220.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.59 | Put | Bond Future | 2203 | 2 | 2 | 2 | 220.00 |
| 13/10/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 1763 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R209 On 03-May-18 | | | Bond Future | 9.69 | 71.2996 | 71.6858 | 71.2996 | 0.00 |
| 13/10/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3389 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3426 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3353 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2359 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2304 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2332 | 3 | 2 | 3 | 0.00 |
| 13/10/2017 | R210 On 02-November-17 | | | Bond Future | 185.37 | 185.3806 | 185.3737 | 185.3806 | 2,179.00 |
| 13/10/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 6696 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 6716 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 6706 | 7 | 7 | 7 | 0.00 |
| 13/10/2017 | R210 On 01-February-18 | | | Bond Future | 188.84 | 188.8479 | 188.8392 | 188.8479 | 0.00 |
| 13/10/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 3541 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 3531 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 3521 | 4 | 4 | 4 | 0.00 |
| 13/10/2017 | R210 On 03-May-18 | | | Bond Future | 189.99 | 190.0012 | 189.9923 | 190.0012 | 0.00 |
| 13/10/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 1458 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 1468 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R212 On 02-November-17 | | | Bond Future | 151.10 | 151.0425 | 151.0967 | 151.0425 | 4,059.00 |
| 13/10/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 02-November-17 | 152.41 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1313 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R212 On 01-February-18 | | | Bond Future | 151.88 | 151.8293 | 151.8832 | 151.8293 | 528.00 |
| 13/10/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R212 On 03-May-18 | | | Bond Future | 154.76 | 154.7043 | 154.7591 | 154.7043 | 0.00 |
| 13/10/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 479 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 469 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2017 | R213 On 02-November-17 | | | Bond Future | 9.30 | 83.5800 | 83.9168 | 83.5800 | 56,443.00 |
| 13/10/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 674 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R213 On 01-February-18 | | | Bond Future | 9.36 | 85.1156 | 85.4583 | 85.1156 | 17,044.00 |
| 13/10/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 1809 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 03-May-18 | | | Bond Future | 9.42 | 83.1472 | 83.4956 | 83.1472 | 0.00 |
| 13/10/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3169 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3241 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2227 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2282 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2254 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 02-November-17 | | | Bond Future | 9.72 | 71.2914 | 71.7129 | 71.2914 | 34,367.00 |
| 13/10/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 542 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 592 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 567 | 0 | 1 | 0 | 0.00 |
| 13/10/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 1465 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 1511 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 1420 | 2 | 1 | 2 | 0.00 |
| 13/10/2017 | R214 On 01-February-18 | | | Bond Future | 9.78 | 72.6013 | 73.0301 | 72.6013 | 10,685.00 |
| 13/10/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2311 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2384 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2347 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 1993 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 1961 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2025 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R214 On 03-May-18 | | | Bond Future | 9.83 | 70.6539 | 71.0902 | 70.6539 | 0.00 |
| 13/10/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3520 | 3 | 4 | 3 | 0.00 |
| 13/10/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3558 | 3 | 4 | 3 | 0.00 |
| 13/10/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3483 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 2571 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 2541 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 2512 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R248 On 02-November-17 | | | Bond Future | 9.78 | 91.1473 | 91.6387 | 91.1473 | 49,714.00 |
| 13/10/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 700 | 1 | 1 | 1 | 0.00 |
| 13/10/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 1981 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 1863 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 13/10/2017 | R248 On 01-February-18 | | | Bond Future | 9.85 | 92.8220 | 93.3220 | 92.8220 | 42,702.00 |
| 13/10/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3126 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 2696 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 2615 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 13/10/2017 | R248 On 03-May-18 | | | Bond Future | 9.90 | 90.1092 | 90.6178 | 90.1092 | 0.00 |
| 13/10/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 4720 | 4 | 5 | 4 | 0.00 |
| 13/10/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 4673 | 4 | 5 | 4 | 0.00 |
| 13/10/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 4626 | 4 | 5 | 4 | 0.00 |
| 13/10/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 3347 | 4 | 3 | 4 | 0.00 |
| 13/10/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 3384 | 4 | 3 | 4 | 0.00 |
| 13/10/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 3311 | 4 | 3 | 4 | 0.00 |