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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 2025 On 03-August-17 | | | Bond Future | 126.98 | 126.9937 | 126.9803 | 126.9937 | 2,414.00 |
| 11/07/2017 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 6980 | 7 | 6980 | 7 | 0.00 |
| 11/07/2017 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 7000 | 7 | 7000 | 7 | 0.00 |
| 11/07/2017 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 6990 | 7 | 6990 | 7 | 0.00 |
| 11/07/2017 | 2025 On 02-November-17 | | | Bond Future | 129.43 | 129.4437 | 129.4301 | 129.4437 | 0.00 |
| 11/07/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 11/07/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 3550 | 4 | 3550 | 4 | 0.00 |
| 11/07/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 11/07/2017 | 2025 On 01-February-18 | | | Bond Future | 130.63 | 130.6465 | 130.6327 | 130.6465 | 0.00 |
| 11/07/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 11/07/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 3247 | 3 | 3247 | 3 | 0.00 |
| 11/07/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 11/07/2017 | 2029 On 03-August-17 | | | Bond Future | 99.14 | 99.1528 | 99.1423 | 99.1528 | 0.00 |
| 11/07/2017 | 2029 On 01-February-18 | | | Bond Future | 102.02 | 102.0332 | 102.0223 | 102.0332 | 0.00 |
| 11/07/2017 | 2030 On 03-August-17 | | | Bond Future | 9.45 | 89.9276 | 9.4470 | 89.9276 | 43,539.00 |
| 11/07/2017 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 721 | 0 | 721 | 0 | 0.00 |
| 11/07/2017 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 654 | 0 | 654 | 0 | 0.00 |
| 11/07/2017 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 11/07/2017 | 2030 On 02-November-17 | | | Bond Future | 9.50 | 91.6434 | 9.5012 | 91.6434 | 1.00 |
| 11/07/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 02-November-17 | 9.34 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 11/07/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 11/07/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 11/07/2017 | 2030 On 01-February-18 | | | Bond Future | 9.56 | 89.4149 | 9.5551 | 89.4149 | 0.00 |
| 11/07/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 11/07/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 11/07/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 11/07/2017 | 2032 On 03-August-17 | | | Bond Future | 9.64 | 92.3935 | 9.6370 | 92.3935 | 27,082.00 |
| 11/07/2017 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 458 | 1 | 458 | 1 | 0.00 |
| 11/07/2017 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 417 | 1 | 417 | 1 | 0.00 |
| 11/07/2017 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 437 | 1 | 437 | 1 | 0.00 |
| 11/07/2017 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 11/07/2017 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 11/07/2017 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 11/07/2017 | 2032 On 02-November-17 | | | Bond Future | 9.70 | 89.9985 | 9.6964 | 89.9985 | 0.00 |
| 11/07/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 11/07/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 11/07/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 11/07/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 11/07/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 11/07/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 11/07/2017 | 2032 On 01-February-18 | | | Bond Future | 9.76 | 91.7431 | 9.7552 | 91.7431 | 0.00 |
| 11/07/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 11/07/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 2349 | 2 | 2349 | 2 | 0.00 |
| 11/07/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 2381 | 3 | 2381 | 3 | 0.00 |
| 11/07/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 11/07/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 3683 | 4 | 3683 | 4 | 0.00 |
| 11/07/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 11/07/2017 | 2033 On 03-August-17 | | | Bond Future | 103.70 | 103.7094 | 103.6984 | 103.7094 | 6,534.00 |
| 11/07/2017 | 2033 On 03-August-17 | 113.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 03-August-17 | 113.12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 9422 | 9 | 9422 | 9 | 0.00 |
| 11/07/2017 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 9432 | 9 | 9432 | 9 | 0.00 |
| 11/07/2017 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 9442 | 9 | 9442 | 9 | 0.00 |
| 11/07/2017 | 2033 On 02-November-17 | | | Bond Future | 104.63 | 104.6378 | 104.6266 | 104.6378 | 0.00 |
| 11/07/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5453 | 5 | 5453 | 5 | 0.00 |
| 11/07/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5463 | 5 | 5463 | 5 | 0.00 |
| 11/07/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5443 | 5 | 5443 | 5 | 0.00 |
| 11/07/2017 | 2033 On 01-February-18 | | | Bond Future | 106.69 | 106.7031 | 106.6917 | 106.7031 | 0.00 |
| 11/07/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 11/07/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 11/07/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 11/07/2017 | 2037 On 03-August-17 | | | Bond Future | 9.92 | 88.3597 | 9.9181 | 88.3597 | 66,825.00 |
| 11/07/2017 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 11/07/2017 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 11/07/2017 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 11/07/2017 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 11/07/2017 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 11/07/2017 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 11/07/2017 | 2037 On 02-November-17 | | | Bond Future | 9.98 | 90.0456 | 9.9771 | 90.0456 | 233.00 |
| 11/07/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 11/07/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 11/07/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1465 | 2 | 1465 | 2 | 0.00 |
| 11/07/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 3918 | 4 | 3918 | 4 | 0.00 |
| 11/07/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 3970 | 4 | 3970 | 4 | 0.00 |
| 11/07/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 4023 | 4 | 4023 | 4 | 0.00 |
| 11/07/2017 | 2037 On 01-February-18 | | | Bond Future | 10.04 | 87.5358 | 10.0362 | 87.5358 | 0.00 |
| 11/07/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 2633 | 3 | 2633 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 2667 | 3 | 2667 | 3 | 0.00 |
| 11/07/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 2599 | 3 | 2599 | 3 | 0.00 |
| 11/07/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 11/07/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 4247 | 4 | 4247 | 4 | 0.00 |
| 11/07/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 4335 | 4 | 4335 | 4 | 0.00 |
| 11/07/2017 | 2038 On 03-August-17 | | | Bond Future | 126.26 | 126.2732 | 126.2595 | 126.2732 | 22,629.00 |
| 11/07/2017 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 14910 | 15 | 14910 | 15 | 0.00 |
| 11/07/2017 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 14900 | 15 | 14900 | 15 | 0.00 |
| 11/07/2017 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 14920 | 15 | 14920 | 15 | 0.00 |
| 11/07/2017 | 2038 On 02-November-17 | | | Bond Future | 128.70 | 128.7092 | 128.6954 | 128.7092 | 0.00 |
| 11/07/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 8125 | 8 | 8125 | 8 | 0.00 |
| 11/07/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 8105 | 8 | 8105 | 8 | 0.00 |
| 11/07/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 8115 | 8 | 8115 | 8 | 0.00 |
| 11/07/2017 | 2038 On 01-February-18 | | | Bond Future | 129.71 | 129.7285 | 129.7145 | 129.7285 | 0.00 |
| 11/07/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 7216 | 7 | 7216 | 7 | 0.00 |
| 11/07/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 7226 | 7 | 7226 | 7 | 0.00 |
| 11/07/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 7236 | 7 | 7236 | 7 | 0.00 |
| 11/07/2017 | 2040 On 03-August-17 | | | Bond Future | 10.01 | 91.5233 | 10.0083 | 91.5233 | 14,089.00 |
| 11/07/2017 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 11/07/2017 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 11/07/2017 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 11/07/2017 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 3511 | 3 | 3511 | 3 | 0.00 |
| 11/07/2017 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 3586 | 3 | 3586 | 3 | 0.00 |
| 11/07/2017 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 3437 | 3 | 3437 | 3 | 0.00 |
| 11/07/2017 | 2040 On 02-November-17 | | | Bond Future | 10.07 | 93.2696 | 10.0682 | 93.2696 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1397 | 2 | 1397 | 2 | 0.00 |
| 11/07/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1424 | 2 | 1424 | 2 | 0.00 |
| 11/07/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1370 | 1 | 1370 | 1 | 0.00 |
| 11/07/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 4760 | 5 | 4760 | 5 | 0.00 |
| 11/07/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 11/07/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 4879 | 5 | 4879 | 5 | 0.00 |
| 11/07/2017 | 2040 On 01-February-18 | | | Bond Future | 10.13 | 90.5719 | 10.1283 | 90.5719 | 0.00 |
| 11/07/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 11/07/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 11/07/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 2735 | 3 | 2735 | 3 | 0.00 |
| 11/07/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 11/07/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 4768 | 5 | 4768 | 5 | 0.00 |
| 11/07/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 4719 | 5 | 4719 | 5 | 0.00 |
| 11/07/2017 | 2044 On 03-August-17 | | | Bond Future | 10.04 | 88.6025 | 10.0378 | 88.6025 | 24,446.00 |
| 11/07/2017 | 2044 On 03-August-17 | 9.63 | Call | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 11/07/2017 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 11/07/2017 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 11/07/2017 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 11/07/2017 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 3695 | 3 | 3695 | 3 | 0.00 |
| 11/07/2017 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 3619 | 3 | 3619 | 3 | 0.00 |
| 11/07/2017 | 2044 On 02-November-17 | | | Bond Future | 10.10 | 90.2931 | 10.0962 | 90.2931 | 200.00 |
| 11/07/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 11/07/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 11/07/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1380 | 1 | 1380 | 1 | 0.00 |
| 11/07/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 5054 | 5 | 5054 | 5 | 0.00 |
| 11/07/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 4993 | 5 | 4993 | 5 | 0.00 |
| 11/07/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 4932 | 5 | 4932 | 5 | 0.00 |
| 11/07/2017 | 2044 On 01-February-18 | | | Bond Future | 10.15 | 87.6629 | 10.1546 | 87.6629 | 0.00 |
| 11/07/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 11/07/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 2797 | 3 | 2797 | 3 | 0.00 |
| 11/07/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 2728 | 3 | 2728 | 3 | 0.00 |
| 11/07/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 4867 | 5 | 4867 | 5 | 0.00 |
| 11/07/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 11/07/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 4917 | 5 | 4917 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 2046 On 03-August-17 | | | Bond Future | 124.03 | 124.0390 | 124.0258 | 124.0390 | 23,901.00 |
| 11/07/2017 | 2046 On 03-August-17 | 141.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 17164 | 17 | 17164 | 17 | 0.00 |
| 11/07/2017 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 17144 | 17 | 17144 | 17 | 0.00 |
| 11/07/2017 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 17154 | 17 | 17154 | 17 | 0.00 |
| 11/07/2017 | 2046 On 02-November-17 | | | Bond Future | 124.84 | 124.8490 | 124.8357 | 124.8490 | 0.00 |
| 11/07/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 11474 | 11 | 11474 | 11 | 0.00 |
| 11/07/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 11484 | 11 | 11484 | 11 | 0.00 |
| 11/07/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 11464 | 11 | 11464 | 11 | 0.00 |
| 11/07/2017 | 2046 On 01-February-18 | | | Bond Future | 127.30 | 127.3134 | 127.2998 | 127.3134 | 0.00 |
| 11/07/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 5600 | 6 | 5600 | 6 | 0.00 |
| 11/07/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 5610 | 6 | 5610 | 6 | 0.00 |
| 11/07/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 5620 | 6 | 5620 | 6 | 0.00 |
| 11/07/2017 | 2050 On 03-August-17 | | | Bond Future | 129.57 | 129.5885 | 129.5749 | 129.5885 | 26,041.00 |
| 11/07/2017 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 19655 | 20 | 19655 | 20 | 0.00 |
| 11/07/2017 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 19665 | 20 | 19665 | 20 | 0.00 |
| 11/07/2017 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 19645 | 20 | 19645 | 20 | 0.00 |
| 11/07/2017 | 2050 On 02-November-17 | | | Bond Future | 132.07 | 132.0886 | 132.0746 | 132.0886 | 0.00 |
| 11/07/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 12575 | 13 | 12575 | 13 | 0.00 |
| 11/07/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 12585 | 13 | 12585 | 13 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 12595 | 13 | 12595 | 13 | 0.00 |
| 11/07/2017 | 2050 On 01-February-18 | | | Bond Future | 132.99 | 133.0040 | 132.9896 | 133.0040 | 0.00 |
| 11/07/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 7250 | 7 | 7250 | 7 | 0.00 |
| 11/07/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 7260 | 7 | 7260 | 7 | 0.00 |
| 11/07/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 7240 | 7 | 7240 | 7 | 0.00 |
| 11/07/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | AL37 On 03-August-17 | | | Index Future | 540.00 | 540.4010 | 540.0030 | 540.4010 | 0.00 |
| 11/07/2017 | AL37 On 02-November-17 | | | Index Future | 550.30 | 550.7100 | 550.3030 | 550.7100 | 0.00 |
| 11/07/2017 | AL37 On 01-February-18 | | | Index Future | 560.97 | 561.3870 | 560.9710 | 561.3870 | 0.00 |
| 11/07/2017 | AL7T On 03-August-17 | | | Index Future | 617.86 | 618.9660 | 617.8630 | 618.9660 | 0.00 |
| 11/07/2017 | AL7T On 02-November-17 | | | Index Future | 629.65 | 630.7740 | 629.6490 | 630.7740 | 0.00 |
| 11/07/2017 | AL7T On 01-February-18 | | | Index Future | 641.86 | 643.0030 | 641.8550 | 643.0030 | 0.00 |
| 11/07/2017 | ALBI On 03-August-17 | | | Index Future | 554.74 | 556.0750 | 554.7430 | 556.0750 | 596.00 |
| 11/07/2017 | ALBI On 02-November-17 | | | Index Future | 565.33 | 566.6830 | 565.3250 | 566.6830 | 0.00 |
| 11/07/2017 | ALBI On 01-February-18 | | | Index Future | 576.28 | 577.6690 | 576.2840 | 577.6690 | 0.00 |
| 11/07/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C118 On 20-April-18 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/07/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2017 | EL28 On 03-August-17 | | | Bond Future | 127.36 | 127.3702 | 127.3588 | 127.3702 | 0.00 |
| 11/07/2017 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 03-August-17 | 135.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 7811 | 8 | 7811 | 8 | 0.00 |
| 11/07/2017 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 7801 | 8 | 7801 | 8 | 0.00 |
| 11/07/2017 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 7821 | 8 | 7821 | 8 | 0.00 |
| 11/07/2017 | EL28 On 02-November-17 | | | Bond Future | 128.07 | 128.0836 | 128.0721 | 128.0836 | 0.00 |
| 11/07/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 02-November-17 | 133.88 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 5798 | 6 | 5798 | 6 | 0.00 |
| 11/07/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 5808 | 6 | 5808 | 6 | 0.00 |
| 11/07/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 5818 | 6 | 5818 | 6 | 0.00 |
| 11/07/2017 | EL28 On 01-February-18 | | | Bond Future | 130.60 | 130.6117 | 130.6000 | 130.6117 | 0.00 |
| 11/07/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 11/07/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 11/07/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 11/07/2017 | ES33 On 03-August-17 | | | Bond Future | 11.03 | 76.8809 | 11.0280 | 76.8809 | 9,466.00 |
| 11/07/2017 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 11/07/2017 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 11/07/2017 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 11/07/2017 | ES33 On 02-November-17 | | | Bond Future | 11.13 | 74.5561 | 11.1303 | 74.5561 | 0.00 |
| 11/07/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 11/07/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 2706 | 2 | 2706 | 2 | 0.00 |
| 11/07/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 11/07/2017 | ES33 On 01-February-18 | | | Bond Future | 11.24 | 76.0014 | 11.2358 | 76.0014 | 0.00 |
| 11/07/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 1376 | 1 | 1376 | 1 | 0.00 |
| 11/07/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 1317 | 1 | 1317 | 1 | 0.00 |
| 11/07/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 11/07/2017 | ES42 On 03-August-17 | | | Bond Future | 11.21 | 80.1463 | 11.2078 | 80.1463 | 7,957.00 |
| 11/07/2017 | ES42 On 02-November-17 | | | Bond Future | 11.31 | 77.4138 | 11.3085 | 77.4138 | 0.00 |
| 11/07/2017 | ES42 On 01-February-18 | | | Bond Future | 11.41 | 78.9144 | 11.4088 | 78.9144 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | GOVI On 03-August-17 | | | GOVI | 553.37 | 554.6910 | 553.3720 | 554.6910 | 413.00 |
| 11/07/2017 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 77280 | 6 | 77280 | 6 | 0.00 |
| 11/07/2017 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 77380 | 6 | 77380 | 6 | 0.00 |
| 11/07/2017 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 77180 | 6 | 77180 | 6 | 0.00 |
| 11/07/2017 | GOVI On 02-November-17 | | | GOVI | 563.93 | 565.2730 | 563.9280 | 565.2730 | 74.00 |
| 11/07/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 85220 | 7 | 85220 | 7 | 0.00 |
| 11/07/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 85320 | 7 | 85320 | 7 | 0.00 |
| 11/07/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 85120 | 7 | 85120 | 7 | 0.00 |
| 11/07/2017 | GOVI On 01-February-18 | | | GOVI | 574.86 | 576.2310 | 574.8600 | 576.2310 | 0.00 |
| 11/07/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 61700 | 5 | 61700 | 5 | 0.00 |
| 11/07/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 61800 | 5 | 61800 | 5 | 0.00 |
| 11/07/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 61600 | 5 | 61600 | 5 | 0.00 |
| 11/07/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/07/2017 | IGOV On 03-August-17 | | | Index Future | 245.60 | 245.9130 | 245.5990 | 245.9130 | 1,319.00 |
| 11/07/2017 | IGOV On 02-November-17 | | | Index Future | 250.34 | 250.6570 | 250.3370 | 250.6570 | 0.00 |
| 11/07/2017 | IGOV On 01-February-18 | | | Index Future | 255.28 | 255.6040 | 255.2770 | 255.6040 | 0.00 |
| 11/07/2017 | ILBI On 03-August-17 | | | Index Future | 695.69 | 695.6940 | 695.6940 | 695.6940 | 0.00 |
| 11/07/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 11/07/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6126 | 99.6126 | 99.6126 | 0.00 |
| 11/07/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.82 | 99.8247 | 99.8245 | 99.8247 | 0.00 |
| 11/07/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.78 | 99.7764 | 99.7764 | 99.7764 | 0.00 |
| 11/07/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.94 | 99.9354 | 99.9369 | 99.9354 | 0.00 |
| 11/07/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.09 | 100.0893 | 100.0936 | 100.0893 | 0.00 |
| 11/07/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.85 | 99.8522 | 99.8518 | 99.8522 | 0.00 |
| 11/07/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.06 | 99.0573 | 99.0574 | 99.0573 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.62 | 98.6235 | 98.6247 | 98.6235 | 0.00 |
| 11/07/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.56 | 98.5587 | 98.5630 | 98.5587 | 0.00 |
| 11/07/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.95 | 98.9400 | 98.9500 | 98.9400 | 0.00 |
| 11/07/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.35 | 99.3465 | 99.3529 | 99.3465 | 0.00 |
| 11/07/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.75 | 99.7502 | 99.7547 | 99.7502 | 0.00 |
| 11/07/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 100.19 | 100.1822 | 100.1888 | 100.1822 | 0.00 |
| 11/07/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.64 | 96.5711 | 96.6422 | 96.5711 | 0.00 |
| 11/07/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.93 | 95.8381 | 95.9265 | 95.8381 | 0.00 |
| 11/07/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.18 | 95.0765 | 95.1784 | 95.0765 | 0.00 |
| 11/07/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.40 | 95.2886 | 95.3966 | 95.2886 | 0.00 |
| 11/07/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.61 | 97.5055 | 97.6125 | 97.5055 | 51.00 |
| 11/07/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.78 | 97.6714 | 97.7767 | 97.6714 | 0.00 |
| 11/07/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.00 | 98.8944 | 98.9999 | 98.8944 | 0.00 |
| 11/07/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 101.23 | 101.1177 | 101.2282 | 101.1177 | 0.00 |
| 11/07/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.32 | 96.1351 | 96.3250 | 96.1351 | 0.00 |
| 11/07/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.40 | 93.2056 | 93.4045 | 93.2056 | 0.00 |
| 11/07/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 92.21 | 92.0026 | 92.2088 | 92.0026 | 0.00 |
| 11/07/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.39 | 94.1774 | 94.3871 | 94.1774 | 0.00 |
| 11/07/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 98.16 | 97.9533 | 98.1638 | 97.9533 | 0.00 |
| 11/07/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.78 | 96.5672 | 96.7841 | 96.5672 | 0.00 |
| 11/07/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.86 | 98.6440 | 98.8645 | 98.6440 | 0.00 |
| 11/07/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.57 | 102.3493 | 102.5721 | 102.3493 | 0.00 |
| 11/07/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/07/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/07/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/07/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/07/2017 | JBAF On 19-July-17 | | | Jibar Tradeable Future | 7.29 | 92.7100 | 7.2900 | 92.7100 | 0.00 |
| 11/07/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.27 | 92.7300 | 7.2700 | 92.7300 | 0.00 |
| 11/07/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.18 | 92.8200 | 7.1800 | 92.8200 | 0.00 |
| 11/07/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 7.14 | 92.8600 | 7.1400 | 92.8600 | 0.00 |
| 11/07/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 11/07/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.02 | 92.9800 | 7.0200 | 92.9800 | 0.00 |
| 11/07/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 6.9000 | 93.1000 | 2,500.00 |
| 11/07/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 6.8600 | 93.1400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 6.8900 | 93.1100 | 0.00 |
| 11/07/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 11/07/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.93 | 93.0700 | 6.9300 | 93.0700 | 0.00 |
| 11/07/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 6.9800 | 93.0200 | 0.00 |
| 11/07/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.04 | 92.9600 | 7.0400 | 92.9600 | 0.00 |
| 11/07/2017 | R023 On 03-August-17 | | | Bond Future | 8.28 | 101.1022 | 8.2845 | 101.1022 | 38,422.00 |
| 11/07/2017 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 11/07/2017 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 1458 | 2 | 1458 | 2 | 0.00 |
| 11/07/2017 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 11/07/2017 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 11/07/2017 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 11/07/2017 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 11/07/2017 | R023 On 02-November-17 | | | Bond Future | 8.32 | 99.1009 | 8.3187 | 99.1009 | 0.00 |
| 11/07/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 11/07/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 11/07/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 1650 | 2 | 1650 | 2 | 0.00 |
| 11/07/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 11/07/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 11/07/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 11/07/2017 | R023 On 01-February-18 | | | Bond Future | 8.35 | 101.0221 | 8.3512 | 101.0221 | 0.00 |
| 11/07/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 11/07/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 1340 | 1 | 1340 | 1 | 0.00 |
| 11/07/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 1299 | 1 | 1299 | 1 | 0.00 |
| 11/07/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 1444 | 1 | 1444 | 1 | 0.00 |
| 11/07/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 1425 | 1 | 1425 | 1 | 0.00 |
| 11/07/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 11/07/2017 | R035 On 03-August-17 | | | Bond Future | 9.84 | 96.2091 | 9.8374 | 96.2091 | 11,069.00 |
| 11/07/2017 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 03-August-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 2601 | 2 | 2601 | 2 | 0.00 |
| 11/07/2017 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 2520 | 2 | 2520 | 2 | 0.00 |
| 11/07/2017 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 2682 | 2 | 2682 | 2 | 0.00 |
| 11/07/2017 | R035 On 02-November-17 | | | Bond Future | 9.90 | 93.5439 | 9.9005 | 93.5439 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 11/07/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 2352 | 2 | 2352 | 2 | 0.00 |
| 11/07/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 11/07/2017 | R035 On 01-February-18 | | | Bond Future | 9.96 | 95.3573 | 9.9643 | 95.3573 | 0.00 |
| 11/07/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 1646 | 1 | 1646 | 1 | 0.00 |
| 11/07/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 1802 | 1 | 1802 | 1 | 0.00 |
| 11/07/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 1724 | 1 | 1724 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | | | Bond Future | 8.90 | 111.5542 | 8.9040 | 111.5542 | 131,338.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.90 | Call | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 9.50 | Call | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 9.35 | Call | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.75 | Call | Bond Future | 427 | 1 | 427 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.65 | Call | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.80 | Call | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 9.00 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.85 | Call | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.90 | Put | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 9.50 | Put | Bond Future | 34 | 0 | 34 | 0 | 6,500.00 |
| 11/07/2017 | R186 On 03-August-17 | 9.35 | Put | Bond Future | 91 | 0 | 91 | 0 | 750.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.75 | Put | Bond Future | 1462 | 1 | 1462 | 1 | 3,654.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.65 | Put | Bond Future | 1964 | 2 | 1964 | 2 | 2,500.00 |
| 11/07/2017 | R186 On 03-August-17 | 9.00 | Put | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.80 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 7,100.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 769 | 1 | 769 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R186 On 03-August-17 | 8.85 | Put | Bond Future | 1043 | 1 | 1043 | 1 | 750.00 |
| 11/07/2017 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 11/07/2017 | R186 On 02-November-17 | | | Bond Future | 8.95 | 113.6826 | 8.9520 | 113.6826 | 4.00 |
| 11/07/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 11/07/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 11/07/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 11/07/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 11/07/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 11/07/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 11/07/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 1755 | 2 | 1755 | 2 | 5,000.00 |
| 11/07/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 11/07/2017 | R186 On 01-February-18 | | | Bond Future | 9.00 | 110.5838 | 8.9986 | 110.5838 | 0.00 |
| 11/07/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 2411 | 3 | 2411 | 3 | 0.00 |
| 11/07/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 2476 | 3 | 2476 | 3 | 0.00 |
| 11/07/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 2443 | 3 | 2443 | 3 | 0.00 |
| 11/07/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 11/07/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 2626 | 3 | 2626 | 3 | 0.00 |
| 11/07/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 2595 | 2 | 2595 | 2 | 0.00 |
| 11/07/2017 | R197 On 03-August-17 | | | Bond Future | 294.02 | 294.0499 | 294.0188 | 294.0499 | 2,350.00 |
| 11/07/2017 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 14041 | 14 | 14041 | 14 | 0.00 |
| 11/07/2017 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 14051 | 14 | 14051 | 14 | 0.00 |
| 11/07/2017 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 14031 | 14 | 14031 | 14 | 0.00 |
| 11/07/2017 | R197 On 02-November-17 | | | Bond Future | 299.69 | 299.7226 | 299.6911 | 299.7226 | 0.00 |
| 11/07/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 5469 | 5 | 5469 | 5 | 0.00 |
| 11/07/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 5479 | 5 | 5479 | 5 | 0.00 |
| 11/07/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 11/07/2017 | R197 On 01-February-18 | | | Bond Future | 298.55 | 298.5855 | 298.5532 | 298.5855 | 0.00 |
| 11/07/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 11/07/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 11/07/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 11/07/2017 | R202 On 03-August-17 | | | Bond Future | 237.09 | 238.6239 | 237.0875 | 238.6239 | 30,561.00 |
| 11/07/2017 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 21272 | 20 | 21272 | 20 | 0.00 |
| 11/07/2017 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 21282 | 20 | 21282 | 20 | 0.00 |
| 11/07/2017 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 21262 | 20 | 21262 | 20 | 0.00 |
| 11/07/2017 | R202 On 02-November-17 | | | Bond Future | 241.66 | 243.2274 | 241.6619 | 243.2274 | 0.00 |
| 11/07/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 12228 | 11 | 12228 | 11 | 0.00 |
| 11/07/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 12238 | 11 | 12238 | 11 | 0.00 |
| 11/07/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 12248 | 11 | 12248 | 11 | 0.00 |
| 11/07/2017 | R202 On 01-February-18 | | | Bond Future | 242.69 | 244.2820 | 242.6853 | 244.2820 | 0.00 |
| 11/07/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 6385 | 5 | 6385 | 5 | 0.00 |
| 11/07/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 6395 | 5 | 6395 | 5 | 0.00 |
| 11/07/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 6375 | 5 | 6375 | 5 | 0.00 |
| 11/07/2017 | R203 On 03-August-17 | | | Bond Future | 7.38 | 103.3312 | 7.3766 | 103.3312 | 0.00 |
| 11/07/2017 | R203 On 03-August-17 | 4.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 11/07/2017 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 11/07/2017 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 11/07/2017 | R204 On 03-August-17 | | | Bond Future | 7.54 | 101.6414 | 7.5364 | 101.6414 | 42,299.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 11/07/2017 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 11/07/2017 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 11/07/2017 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 11/07/2017 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 11/07/2017 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 11/07/2017 | R204 On 02-November-17 | | | Bond Future | 7.49 | 103.5806 | 7.4873 | 103.5806 | 0.00 |
| 11/07/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 11/07/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 11/07/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 11/07/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 11/07/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 11/07/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 11/07/2017 | R204 On 01-February-18 | | | Bond Future | 7.38 | 101.5485 | 7.3792 | 101.5485 | 0.00 |
| 11/07/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 11/07/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 11/07/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 11/07/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 11/07/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 11/07/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 11/07/2017 | R207 On 03-August-17 | | | Bond Future | 7.74 | 99.4570 | 7.7377 | 99.4570 | 47,287.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 979 | 1 | 979 | 1 | 51.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1444 | 1 | 1444 | 1 | 0.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 11/07/2017 | R207 On 02-November-17 | | | Bond Future | 7.73 | 101.3546 | 7.7313 | 101.3546 | 0.00 |
| 11/07/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 11/07/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 11/07/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 11/07/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 124 | 0 | 124 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 11/07/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 11/07/2017 | R207 On 01-February-18 | | | Bond Future | 7.71 | 99.6775 | 7.7099 | 99.6775 | 0.00 |
| 11/07/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 11/07/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 11/07/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 11/07/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 11/07/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 559 | 1 | 559 | 1 | 0.00 |
| 11/07/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 11/07/2017 | R208 On 03-August-17 | | | Bond Future | 7.87 | 98.9860 | 7.8705 | 98.9860 | 36,902.00 |
| 11/07/2017 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 11/07/2017 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 1374 | 1 | 1374 | 1 | 0.00 |
| 11/07/2017 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 11/07/2017 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 11/07/2017 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 11/07/2017 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 11/07/2017 | R208 On 02-November-17 | | | Bond Future | 7.88 | 97.4727 | 7.8822 | 97.4727 | 0.00 |
| 11/07/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 11/07/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 11/07/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 11/07/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 11/07/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 11/07/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 11/07/2017 | R208 On 01-February-18 | | | Bond Future | 7.89 | 99.3622 | 7.8870 | 99.3622 | 0.00 |
| 11/07/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 11/07/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 11/07/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 11/07/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 11/07/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 11/07/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 11/07/2017 | R209 On 03-August-17 | | | Bond Future | 9.81 | 72.2863 | 9.8058 | 72.2863 | 74,527.00 |
| 11/07/2017 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 11/07/2017 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 11/07/2017 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 176 | 0 | 176 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 2603 | 2 | 2603 | 2 | 0.00 |
| 11/07/2017 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 2545 | 2 | 2545 | 2 | 0.00 |
| 11/07/2017 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 2662 | 2 | 2662 | 2 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | | | Bond Future | 9.86 | 70.5155 | 9.8614 | 70.5155 | 800.00 |
| 11/07/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 2590 | 3 | 2590 | 3 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 354 | 0 | 354 | 0 | 4,100.00 |
| 11/07/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 38 | 0 | 38 | 0 | 2,800.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 3,360.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 6238 | 6 | 6238 | 6 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 603 | 1 | 603 | 1 | 1,300.00 |
| 11/07/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 11262 | 11 | 11262 | 11 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 3375 | 3 | 3375 | 3 | 0.00 |
| 11/07/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 2488 | 2 | 2488 | 2 | 6,500.00 |
| 11/07/2017 | R209 On 01-February-18 | | | Bond Future | 9.92 | 71.8825 | 9.9161 | 71.8825 | 0.00 |
| 11/07/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 11/07/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 11/07/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 11/07/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 3493 | 3 | 3493 | 3 | 0.00 |
| 11/07/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 3418 | 3 | 3418 | 3 | 0.00 |
| 11/07/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 3455 | 3 | 3455 | 3 | 0.00 |
| 11/07/2017 | R210 On 03-August-17 | | | Bond Future | 185.28 | 185.3048 | 185.2847 | 185.3048 | 1,675.00 |
| 11/07/2017 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 03-August-17 | 196.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 11005 | 11 | 11005 | 11 | 0.00 |
| 11/07/2017 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 10995 | 11 | 10995 | 11 | 0.00 |
| 11/07/2017 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 11015 | 11 | 11015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R210 On 02-November-17 | | | Bond Future | 186.46 | 186.4799 | 186.4597 | 186.4799 | 0.00 |
| 11/07/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 5620 | 6 | 5620 | 6 | 0.00 |
| 11/07/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 5630 | 6 | 5630 | 6 | 0.00 |
| 11/07/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 5610 | 6 | 5610 | 6 | 0.00 |
| 11/07/2017 | R210 On 01-February-18 | | | Bond Future | 190.14 | 190.1607 | 190.1399 | 190.1607 | 0.00 |
| 11/07/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 11/07/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 11/07/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 2230 | 2 | 2230 | 2 | 0.00 |
| 11/07/2017 | R212 On 03-August-17 | | | Bond Future | 147.54 | 147.5552 | 147.5396 | 147.5552 | 4,858.00 |
| 11/07/2017 | R212 On 03-August-17 | 153.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 03-August-17 | 153.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 03-August-17 | 153.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 5800 | 6 | 5800 | 6 | 0.00 |
| 11/07/2017 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 5810 | 6 | 5810 | 6 | 0.00 |
| 11/07/2017 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 5820 | 6 | 5820 | 6 | 0.00 |
| 11/07/2017 | R212 On 02-November-17 | | | Bond Future | 150.39 | 150.4018 | 150.3861 | 150.4018 | 0.00 |
| 11/07/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 2014 | 2 | 2014 | 2 | 0.00 |
| 11/07/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 11/07/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 11/07/2017 | R212 On 01-February-18 | | | Bond Future | 151.29 | 151.3103 | 151.2941 | 151.3103 | 0.00 |
| 11/07/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 3396 | 3 | 3396 | 3 | 0.00 |
| 11/07/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 3406 | 3 | 3406 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 3416 | 3 | 3416 | 3 | 0.00 |
| 11/07/2017 | R213 On 03-August-17 | | | Bond Future | 9.52 | 84.3038 | 9.5206 | 84.3038 | 63,820.00 |
| 11/07/2017 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 11/07/2017 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 442 | 1 | 442 | 1 | 0.00 |
| 11/07/2017 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 422 | 1 | 422 | 1 | 0.00 |
| 11/07/2017 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 1609 | 1 | 1609 | 1 | 0.00 |
| 11/07/2017 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 1563 | 1 | 1563 | 1 | 0.00 |
| 11/07/2017 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 1656 | 2 | 1656 | 2 | 0.00 |
| 11/07/2017 | R213 On 02-November-17 | | | Bond Future | 9.58 | 82.3625 | 9.5773 | 82.3625 | 0.00 |
| 11/07/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 1388 | 1 | 1388 | 1 | 0.00 |
| 11/07/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 1337 | 1 | 1337 | 1 | 0.00 |
| 11/07/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 1363 | 1 | 1363 | 1 | 0.00 |
| 11/07/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 2881 | 3 | 2881 | 3 | 0.00 |
| 11/07/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 11/07/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 11/07/2017 | R213 On 01-February-18 | | | Bond Future | 9.63 | 83.9591 | 9.6343 | 83.9591 | 0.00 |
| 11/07/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 11/07/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 11/07/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 11/07/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 3410 | 3 | 3410 | 3 | 0.00 |
| 11/07/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 3372 | 3 | 3372 | 3 | 0.00 |
| 11/07/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 3447 | 3 | 3447 | 3 | 0.00 |
| 11/07/2017 | R214 On 03-August-17 | | | Bond Future | 9.94 | 72.0423 | 9.9358 | 72.0423 | 37,026.00 |
| 11/07/2017 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 11/07/2017 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 11/07/2017 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 11/07/2017 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 3082 | 3 | 3082 | 3 | 0.00 |
| 11/07/2017 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 11/07/2017 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 11/07/2017 | R214 On 02-November-17 | | | Bond Future | 9.99 | 70.1205 | 9.9929 | 70.1205 | 0.00 |
| 11/07/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 11/07/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 11/07/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 11/07/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 3861 | 4 | 3861 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 11/07/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 11/07/2017 | R214 On 01-February-18 | | | Bond Future | 10.05 | 71.4798 | 10.0504 | 71.4798 | 0.00 |
| 11/07/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2230 | 2 | 2230 | 2 | 0.00 |
| 11/07/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 11/07/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 11/07/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 11/07/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 3733 | 4 | 3733 | 4 | 0.00 |
| 11/07/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 11/07/2017 | R248 On 03-August-17 | | | Bond Future | 10.01 | 92.2330 | 10.0065 | 92.2330 | 77,431.00 |
| 11/07/2017 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 11/07/2017 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 11/07/2017 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 11/07/2017 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 3944 | 4 | 3944 | 4 | 0.00 |
| 11/07/2017 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 4025 | 4 | 4025 | 4 | 0.00 |
| 11/07/2017 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 11/07/2017 | R248 On 02-November-17 | | | Bond Future | 10.07 | 89.5553 | 10.0660 | 89.5553 | 226.00 |
| 11/07/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1420 | 2 | 1420 | 2 | 0.00 |
| 11/07/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1475 | 2 | 1475 | 2 | 0.00 |
| 11/07/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1447 | 2 | 1447 | 2 | 0.00 |
| 11/07/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 11/07/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 5065 | 5 | 5065 | 5 | 0.00 |
| 11/07/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 5003 | 5 | 5003 | 5 | 0.00 |
| 11/07/2017 | R248 On 01-February-18 | | | Bond Future | 10.13 | 91.2914 | 10.1261 | 91.2914 | 0.00 |
| 11/07/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 11/07/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 2995 | 3 | 2995 | 3 | 0.00 |
| 11/07/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 11/07/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 4907 | 5 | 4907 | 5 | 0.00 |
| 11/07/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 4858 | 5 | 4858 | 5 | 0.00 |
| 11/07/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 4956 | 5 | 4956 | 5 | 0.00 |