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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 2025 On 02-November-17 | | | Bond Future | 129.61 | 129.6176 | 129.6079 | 129.6176 | 2,291.00 |
| 11/09/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 3362 | 3 | 3362 | 3 | 0.00 |
| 11/09/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 3372 | 3 | 3372 | 3 | 0.00 |
| 11/09/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 11/09/2017 | 2025 On 01-February-18 | | | Bond Future | 130.70 | 130.7100 | 130.7004 | 130.7100 | 0.00 |
| 11/09/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 3200 | 3 | 3200 | 3 | 0.00 |
| 11/09/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 3180 | 3 | 3180 | 3 | 0.00 |
| 11/09/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 3190 | 3 | 3190 | 3 | 0.00 |
| 11/09/2017 | 2025 On 03-May-18 | | | Bond Future | 133.19 | 133.2008 | 133.1876 | 133.2008 | 0.00 |
| 11/09/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 11/09/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 11/09/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 11/09/2017 | 2029 On 02-November-17 | | | Bond Future | 100.14 | 100.1451 | 100.1376 | 100.1451 | 1,370.00 |
| 11/09/2017 | 2029 On 01-February-18 | | | Bond Future | 102.02 | 102.0227 | 102.0153 | 102.0227 | 0.00 |
| 11/09/2017 | 2029 On 03-May-18 | | | Bond Future | 102.94 | 102.9497 | 102.9395 | 102.9497 | 0.00 |
| 11/09/2017 | 2030 On 02-November-17 | | | Bond Future | 9.06 | 94.8428 | 9.0552 | 94.8428 | 59,104.00 |
| 11/09/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 11/09/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 2009 | 2 | 2009 | 2 | 0.00 |
| 11/09/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 11/09/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 01-February-18 | | | Bond Future | 9.11 | 92.5826 | 9.1073 | 92.5826 | 0.00 |
| 11/09/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 11/09/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 1897 | 2 | 1897 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 1765 | 2 | 1765 | 2 | 0.00 |
| 11/09/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 03-May-18 | | | Bond Future | 9.16 | 94.3072 | 9.1625 | 94.3072 | 0.00 |
| 11/09/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 2159 | 3 | 2159 | 3 | 0.00 |
| 11/09/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 2288 | 3 | 2288 | 3 | 0.00 |
| 11/09/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 2224 | 3 | 2224 | 3 | 0.00 |
| 11/09/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2032 On 02-November-17 | | | Bond Future | 9.29 | 93.1002 | 9.2939 | 93.1002 | 35,203.00 |
| 11/09/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 2298 | 3 | 2298 | 3 | 0.00 |
| 11/09/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2344 | 3 | 2344 | 3 | 0.00 |
| 11/09/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2391 | 3 | 2391 | 3 | 0.00 |
| 11/09/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 11/09/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 11/09/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | | | Bond Future | 9.35 | 94.8127 | 9.3520 | 94.8127 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 2272 | 3 | 2272 | 3 | 7,800.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3343 | 4 | 3343 | 4 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 1933 | 2 | 1933 | 2 | 7,500.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 3299 | 4 | 3299 | 4 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 3256 | 4 | 3256 | 4 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 2840 | 3 | 2840 | 3 | 750.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 2643 | 3 | 2643 | 3 | 6,800.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 1802 | 2 | 1802 | 2 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 11/09/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 2651 | 2 | 2651 | 2 | 0.00 |
| 11/09/2017 | 2032 On 03-May-18 | | | Bond Future | 9.41 | 92.4220 | 9.4091 | 92.4220 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4436 | 5 | 4436 | 5 | 0.00 |
| 11/09/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4478 | 5 | 4478 | 5 | 0.00 |
| 11/09/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 11/09/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 11/09/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 11/09/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 0.00 |
| 11/09/2017 | 2033 On 02-November-17 | | | Bond Future | 104.26 | 104.2709 | 104.2633 | 104.2709 | 5,174.00 |
| 11/09/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5817 | 6 | 5817 | 6 | 0.00 |
| 11/09/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5807 | 6 | 5807 | 6 | 0.00 |
| 11/09/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5827 | 6 | 5827 | 6 | 0.00 |
| 11/09/2017 | 2033 On 01-February-18 | | | Bond Future | 106.22 | 106.2257 | 106.2182 | 106.2257 | 0.00 |
| 11/09/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 3432 | 3 | 3432 | 3 | 0.00 |
| 11/09/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 3442 | 3 | 3442 | 3 | 0.00 |
| 11/09/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 3422 | 3 | 3422 | 3 | 0.00 |
| 11/09/2017 | 2033 On 03-May-18 | | | Bond Future | 107.15 | 107.1632 | 107.1528 | 107.1632 | 0.00 |
| 11/09/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 11/09/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 11/09/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 11/09/2017 | 2037 On 02-November-17 | | | Bond Future | 9.67 | 92.6112 | 9.6704 | 92.6112 | 54,537.00 |
| 11/09/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 0.00 |
| 11/09/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 11/09/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 11/09/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 11/09/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 1867 | 2 | 1867 | 2 | 0.00 |
| 11/09/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 1827 | 2 | 1827 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 2037 On 01-February-18 | | | Bond Future | 9.73 | 90.0597 | 9.7316 | 90.0597 | 160.00 |
| 11/09/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 11/09/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 11/09/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 11/09/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 11/09/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 2417 | 2 | 2417 | 2 | 0.00 |
| 11/09/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 2452 | 2 | 2452 | 2 | 0.00 |
| 11/09/2017 | 2037 On 03-May-18 | | | Bond Future | 9.80 | 91.7372 | 9.7952 | 91.7372 | 0.00 |
| 11/09/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4430 | 5 | 4430 | 5 | 0.00 |
| 11/09/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4517 | 5 | 4517 | 5 | 0.00 |
| 11/09/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4473 | 5 | 4473 | 5 | 0.00 |
| 11/09/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3054 | 3 | 3054 | 3 | 0.00 |
| 11/09/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 11/09/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3022 | 3 | 3022 | 3 | 0.00 |
| 11/09/2017 | 2038 On 02-November-17 | | | Bond Future | 128.49 | 128.4977 | 128.4880 | 128.4977 | 19,544.00 |
| 11/09/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 8322 | 8 | 8322 | 8 | 0.00 |
| 11/09/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 8332 | 8 | 8332 | 8 | 0.00 |
| 11/09/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 8312 | 8 | 8312 | 8 | 0.00 |
| 11/09/2017 | 2038 On 01-February-18 | | | Bond Future | 129.39 | 129.4018 | 129.3923 | 129.4018 | 0.00 |
| 11/09/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 7538 | 8 | 7538 | 8 | 0.00 |
| 11/09/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 7558 | 8 | 7558 | 8 | 0.00 |
| 11/09/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 7548 | 8 | 7548 | 8 | 0.00 |
| 11/09/2017 | 2038 On 03-May-18 | | | Bond Future | 131.85 | 131.8676 | 131.8546 | 131.8676 | 0.00 |
| 11/09/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 11/09/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 435 | 0 | 435 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 11/09/2017 | 2040 On 02-November-17 | | | Bond Future | 9.80 | 95.7047 | 9.8016 | 95.7047 | 15,520.00 |
| 11/09/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1432 | 2 | 1432 | 2 | 0.00 |
| 11/09/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1398 | 2 | 1398 | 2 | 0.00 |
| 11/09/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1467 | 2 | 1467 | 2 | 0.00 |
| 11/09/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 2695 | 2 | 2695 | 2 | 0.00 |
| 11/09/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 2643 | 2 | 2643 | 2 | 0.00 |
| 11/09/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 2591 | 2 | 2591 | 2 | 0.00 |
| 11/09/2017 | 2040 On 01-February-18 | | | Bond Future | 9.86 | 92.9597 | 9.8646 | 92.9597 | 0.00 |
| 11/09/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 11/09/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 11/09/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 11/09/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 11/09/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 11/09/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 11/09/2017 | 2040 On 03-May-18 | | | Bond Future | 9.93 | 94.6914 | 9.9301 | 94.6914 | 0.00 |
| 11/09/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4670 | 5 | 4670 | 5 | 0.00 |
| 11/09/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 11/09/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4625 | 5 | 4625 | 5 | 0.00 |
| 11/09/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 3563 | 3 | 3563 | 3 | 0.00 |
| 11/09/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 3527 | 3 | 3527 | 3 | 0.00 |
| 11/09/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 3491 | 3 | 3491 | 3 | 0.00 |
| 11/09/2017 | 2044 On 02-November-17 | | | Bond Future | 9.82 | 92.7864 | 9.8203 | 92.7864 | 26,125.00 |
| 11/09/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1400 | 2 | 1400 | 2 | 0.00 |
| 11/09/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1470 | 2 | 1470 | 2 | 0.00 |
| 11/09/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1435 | 2 | 1435 | 2 | 0.00 |
| 11/09/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 11/09/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 2685 | 2 | 2685 | 2 | 0.00 |
| 11/09/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 11/09/2017 | 2044 On 01-February-18 | | | Bond Future | 9.88 | 90.1129 | 9.8812 | 90.1129 | 0.00 |
| 11/09/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3143 | 3 | 3143 | 3 | 0.00 |
| 11/09/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 11/09/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3230 | 4 | 3230 | 4 | 0.00 |
| 11/09/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 2987 | 3 | 2987 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 11/09/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 11/09/2017 | 2044 On 03-May-18 | | | Bond Future | 9.94 | 91.7915 | 9.9443 | 91.7915 | 0.00 |
| 11/09/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4871 | 5 | 4871 | 5 | 0.00 |
| 11/09/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 11/09/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4780 | 5 | 4780 | 5 | 0.00 |
| 11/09/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 3539 | 3 | 3539 | 3 | 0.00 |
| 11/09/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 3575 | 3 | 3575 | 3 | 0.00 |
| 11/09/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 3503 | 3 | 3503 | 3 | 0.00 |
| 11/09/2017 | 2046 On 02-November-17 | | | Bond Future | 123.99 | 124.5064 | 123.9937 | 124.5064 | 21,292.00 |
| 11/09/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 12306 | 12 | 12306 | 12 | 0.00 |
| 11/09/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 12326 | 12 | 12326 | 12 | 0.00 |
| 11/09/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 12316 | 12 | 12316 | 12 | 0.00 |
| 11/09/2017 | 2046 On 01-February-18 | | | Bond Future | 126.32 | 126.8408 | 126.3185 | 126.8408 | 0.00 |
| 11/09/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 6582 | 6 | 6582 | 6 | 0.00 |
| 11/09/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 6592 | 6 | 6592 | 6 | 0.00 |
| 11/09/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 6602 | 6 | 6602 | 6 | 0.00 |
| 11/09/2017 | 2046 On 03-May-18 | | | Bond Future | 127.12 | 127.6596 | 127.1242 | 127.6596 | 0.00 |
| 11/09/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 816 | 0 | 816 | 0 | 0.00 |
| 11/09/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 826 | 0 | 826 | 0 | 0.00 |
| 11/09/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 806 | 0 | 806 | 0 | 0.00 |
| 11/09/2017 | 2050 On 02-November-17 | | | Bond Future | 131.89 | 131.9005 | 131.8911 | 131.9005 | 22,382.00 |
| 11/09/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 12759 | 13 | 12759 | 13 | 0.00 |
| 11/09/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 12769 | 13 | 12769 | 13 | 0.00 |
| 11/09/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 12779 | 13 | 12779 | 13 | 0.00 |
| 11/09/2017 | 2050 On 01-February-18 | | | Bond Future | 132.69 | 132.7000 | 132.6906 | 132.7000 | 0.00 |
| 11/09/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 7549 | 8 | 7549 | 8 | 0.00 |
| 11/09/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 7539 | 8 | 7539 | 8 | 0.00 |
| 11/09/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 7559 | 8 | 7559 | 8 | 0.00 |
| 11/09/2017 | 2050 On 03-May-18 | | | Bond Future | 135.22 | 135.2289 | 135.2157 | 135.2289 | 0.00 |
| 11/09/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 11/09/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 11/09/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 11/09/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | AL37 On 02-November-17 | | | Index Future | 561.49 | 562.6580 | 561.4870 | 562.6580 | 0.00 |
| 11/09/2017 | AL37 On 01-February-18 | | | Index Future | 571.81 | 573.0080 | 571.8130 | 573.0080 | 0.00 |
| 11/09/2017 | AL37 On 03-May-18 | | | Index Future | 582.47 | 583.6850 | 582.4650 | 583.6850 | 0.00 |
| 11/09/2017 | AL7T On 02-November-17 | | | Index Future | 647.83 | 649.8930 | 647.8250 | 649.8930 | 0.00 |
| 11/09/2017 | AL7T On 01-February-18 | | | Index Future | 659.74 | 661.8480 | 659.7400 | 661.8480 | 0.00 |
| 11/09/2017 | AL7T On 03-May-18 | | | Index Future | 672.03 | 674.1800 | 672.0290 | 674.1800 | 0.00 |
| 11/09/2017 | ALBI On 02-November-17 | | | Index Future | 579.92 | 582.2540 | 579.9160 | 582.2540 | 791.00 |
| 11/09/2017 | ALBI On 01-February-18 | | | Index Future | 590.58 | 592.9650 | 590.5820 | 592.9650 | 0.00 |
| 11/09/2017 | ALBI On 03-May-18 | | | Index Future | 601.58 | 604.0130 | 601.5840 | 604.0130 | 0.00 |
| 11/09/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/09/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/09/2017 | EL28 On 02-November-17 | | | Bond Future | 127.49 | 127.4985 | 127.4914 | 127.4985 | 0.00 |
| 11/09/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 6389 | 6 | 6389 | 6 | 0.00 |
| 11/09/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 6399 | 6 | 6399 | 6 | 0.00 |
| 11/09/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 6379 | 6 | 6379 | 6 | 0.00 |
| 11/09/2017 | EL28 On 01-February-18 | | | Bond Future | 129.88 | 129.8890 | 129.8818 | 129.8890 | 0.00 |
| 11/09/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 11/09/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 2428 | 2 | 2428 | 2 | 0.00 |
| 11/09/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 2408 | 2 | 2408 | 2 | 0.00 |
| 11/09/2017 | EL28 On 03-May-18 | | | Bond Future | 132.35 | 132.3641 | 132.3536 | 132.3641 | 0.00 |
| 11/09/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 11/09/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 11/09/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 11/09/2017 | ES33 On 02-November-17 | | | Bond Future | 10.76 | 76.9012 | 10.7601 | 76.9012 | 9,466.00 |
| 11/09/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 554 | 0 | 554 | 0 | 0.00 |
| 11/09/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 616 | 0 | 616 | 0 | 0.00 |
| 11/09/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 11/09/2017 | ES33 On 01-February-18 | | | Bond Future | 10.87 | 78.3158 | 10.8651 | 78.3158 | 0.00 |
| 11/09/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 11/09/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 11/09/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 11/09/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 03-May-18 | | | Bond Future | 10.97 | 75.9834 | 10.9678 | 75.9834 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 1356 | 2 | 1356 | 2 | 0.00 |
| 11/09/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 1471 | 2 | 1471 | 2 | 0.00 |
| 11/09/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 1414 | 2 | 1414 | 2 | 0.00 |
| 11/09/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | ES42 On 02-November-17 | | | Bond Future | 11.03 | 79.4662 | 11.0252 | 79.4662 | 7,957.00 |
| 11/09/2017 | ES42 On 01-February-18 | | | Bond Future | 11.13 | 80.9278 | 11.1273 | 80.9278 | 0.00 |
| 11/09/2017 | ES42 On 03-May-18 | | | Bond Future | 11.23 | 78.1742 | 11.2322 | 78.1742 | 0.00 |
| 11/09/2017 | GOVI On 02-November-17 | | | GOVI | 578.76 | 581.0760 | 578.7600 | 581.0760 | 670.00 |
| 11/09/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 63000 | 9 | 63000 | 9 | 0.00 |
| 11/09/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 63100 | 9 | 63100 | 9 | 0.00 |
| 11/09/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 63200 | 9 | 63200 | 9 | 0.00 |
| 11/09/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 01-February-18 | | | GOVI | 589.41 | 591.7650 | 589.4050 | 591.7650 | 0.00 |
| 11/09/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 83750 | 11 | 83750 | 11 | 0.00 |
| 11/09/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 83650 | 11 | 83650 | 11 | 0.00 |
| 11/09/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 83850 | 11 | 83850 | 11 | 0.00 |
| 11/09/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 03-May-18 | | | GOVI | 600.38 | 602.7910 | 600.3840 | 602.7910 | 0.00 |
| 11/09/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 101140 | 13 | 101140 | 13 | 0.00 |
| 11/09/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 100940 | 13 | 100940 | 13 | 0.00 |
| 11/09/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 101040 | 13 | 101040 | 13 | 0.00 |
| 11/09/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/09/2017 | IGOV On 02-November-17 | | | Index Future | 250.14 | 250.2530 | 250.1350 | 250.2530 | 1,163.00 |
| 11/09/2017 | IGOV On 01-February-18 | | | Index Future | 254.83 | 254.9450 | 254.8250 | 254.9450 | 0.00 |
| 11/09/2017 | IGOV On 03-May-18 | | | Index Future | 259.67 | 259.8030 | 259.6740 | 259.8030 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 11/09/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6125 | 99.6125 | 99.6125 | 0.00 |
| 11/09/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7566 | 99.7611 | 99.7566 | 0.00 |
| 11/09/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.62 | 99.6139 | 99.6184 | 99.6139 | 0.00 |
| 11/09/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.66 | 99.6561 | 99.6642 | 99.6561 | 0.00 |
| 11/09/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.71 | 99.7107 | 99.7148 | 99.7107 | 0.00 |
| 11/09/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.79 | 99.7880 | 99.7921 | 99.7880 | 0.00 |
| 11/09/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.90 | 98.8923 | 98.8977 | 98.8923 | 0.00 |
| 11/09/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.36 | 98.3522 | 98.3589 | 98.3522 | 0.00 |
| 11/09/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.18 | 98.1748 | 98.1790 | 98.1748 | 0.00 |
| 11/09/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.44 | 98.4300 | 98.4400 | 98.4300 | 0.00 |
| 11/09/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.72 | 98.7178 | 98.7235 | 98.7178 | 0.00 |
| 11/09/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.01 | 99.0058 | 99.0121 | 99.0058 | 0.00 |
| 11/09/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.32 | 99.3175 | 99.3229 | 99.3175 | 0.00 |
| 11/09/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.12 | 95.0699 | 95.1166 | 95.0699 | 0.00 |
| 11/09/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.28 | 94.2219 | 94.2795 | 94.2219 | 0.00 |
| 11/09/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.42 | 93.3496 | 93.4168 | 93.3496 | 0.00 |
| 11/09/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.54 | 93.4652 | 93.5416 | 93.4652 | 0.00 |
| 11/09/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.69 | 95.6087 | 95.6902 | 95.6087 | 51.00 |
| 11/09/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.77 | 95.6841 | 95.7685 | 95.6841 | 0.00 |
| 11/09/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.93 | 96.8396 | 96.9267 | 96.8396 | 0.00 |
| 11/09/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.10 | 99.0158 | 99.1024 | 99.0158 | 0.00 |
| 11/09/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 93.45 | 93.3149 | 93.4475 | 93.3149 | 0.00 |
| 11/09/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 90.42 | 90.2786 | 90.4180 | 90.2786 | 0.00 |
| 11/09/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.14 | 88.9989 | 89.1437 | 88.9989 | 0.00 |
| 11/09/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 91.32 | 91.1687 | 91.3183 | 91.1687 | 0.00 |
| 11/09/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.12 | 94.9701 | 95.1225 | 94.9701 | 0.00 |
| 11/09/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.66 | 93.5019 | 93.6601 | 93.5019 | 0.00 |
| 11/09/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 95.75 | 95.5846 | 95.7470 | 95.5846 | 0.00 |
| 11/09/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 99.50 | 99.3357 | 99.4973 | 99.3357 | 0.00 |
| 11/09/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/09/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/09/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/09/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 11/09/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 6.9000 | 93.1000 | 0.00 |
| 11/09/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 6.8800 | 93.1200 | 0.00 |
| 11/09/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 6.7600 | 93.2400 | 0.00 |
| 11/09/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.75 | 93.2500 | 6.7500 | 93.2500 | 0.00 |
| 11/09/2017 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 6.6700 | 93.3300 | 0.00 |
| 11/09/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.66 | 93.3400 | 6.6600 | 93.3400 | 2,500.00 |
| 11/09/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.56 | 93.4400 | 6.5600 | 93.4400 | 0.00 |
| 11/09/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.55 | 93.4500 | 6.5500 | 93.4500 | 0.00 |
| 11/09/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 11/09/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.58 | 93.4200 | 6.5800 | 93.4200 | 0.00 |
| 11/09/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.64 | 93.3600 | 6.6400 | 93.3600 | 0.00 |
| 11/09/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.71 | 93.2900 | 6.7100 | 93.2900 | 0.00 |
| 11/09/2017 | R023 On 02-November-17 | | | Bond Future | 7.77 | 101.5984 | 7.7695 | 101.5984 | 57,230.00 |
| 11/09/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 3332 | 4 | 3332 | 4 | 0.00 |
| 11/09/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 3372 | 4 | 3372 | 4 | 0.00 |
| 11/09/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 3413 | 4 | 3413 | 4 | 0.00 |
| 11/09/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 11/09/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 11/09/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 11/09/2017 | R023 On 01-February-18 | | | Bond Future | 7.79 | 103.4673 | 7.7930 | 103.4673 | 0.00 |
| 11/09/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 11/09/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2546 | 3 | 2546 | 3 | 0.00 |
| 11/09/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2483 | 3 | 2483 | 3 | 0.00 |
| 11/09/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 11/09/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 11/09/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 11/09/2017 | R023 On 03-May-18 | | | Bond Future | 7.81 | 101.4651 | 7.8068 | 101.4651 | 0.00 |
| 11/09/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2507 | 3 | 2507 | 3 | 0.00 |
| 11/09/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2561 | 3 | 2561 | 3 | 0.00 |
| 11/09/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 11/09/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 11/09/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 688 | 1 | 688 | 1 | 0.00 |
| 11/09/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 699 | 1 | 699 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R035 On 02-November-17 | | | Bond Future | 9.56 | 96.3665 | 9.5626 | 96.3665 | 22,815.00 |
| 11/09/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 299 | 1 | 299 | 1 | 0.00 |
| 11/09/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 220 | 1 | 220 | 1 | 0.00 |
| 11/09/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 379 | 1 | 379 | 1 | 0.00 |
| 11/09/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 01-February-18 | | | Bond Future | 9.63 | 98.1392 | 9.6274 | 98.1392 | 0.00 |
| 11/09/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 11/09/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 962 | 1 | 962 | 1 | 0.00 |
| 11/09/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 11/09/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 03-May-18 | | | Bond Future | 9.69 | 95.4672 | 9.6876 | 95.4672 | 0.00 |
| 11/09/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 11/09/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 11/09/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 11/09/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | | | Bond Future | 8.46 | 117.1368 | 8.4600 | 117.1368 | 170,142.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 3177 | 4 | 3177 | 4 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.60 | Call | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 3284 | 4 | 3284 | 4 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 3230 | 4 | 3230 | 4 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 243 | 0 | 243 | 0 | 5,000.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.60 | Put | Bond Future | 893 | 1 | 893 | 1 | 3,750.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 11/09/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 359 | 0 | 359 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R186 On 01-February-18 | | | Bond Future | 8.50 | 113.9915 | 8.5027 | 113.9915 | 198.00 |
| 11/09/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 388 | 0 | 388 | 0 | 1,460.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 2014 | 2 | 2014 | 2 | 1,460.00 |
| 11/09/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 4081 | 4 | 4081 | 4 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 5329 | 6 | 5329 | 6 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 3986 | 4 | 3986 | 4 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 846 | 1 | 846 | 1 | 6,200.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 1337 | 1 | 1337 | 1 | 820.00 |
| 11/09/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 514 | 0 | 514 | 0 | 820.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 11/09/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 5530 | 5 | 5530 | 5 | 0.00 |
| 11/09/2017 | R186 On 03-May-18 | | | Bond Future | 8.54 | 116.1151 | 8.5449 | 116.1151 | 0.00 |
| 11/09/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 11/09/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 4085 | 4 | 4085 | 4 | 0.00 |
| 11/09/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 11/09/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 11/09/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 11/09/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 11/09/2017 | R197 On 02-November-17 | | | Bond Future | 301.30 | 301.3188 | 301.2954 | 301.3188 | 2,350.00 |
| 11/09/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 11/09/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 3855 | 4 | 3855 | 4 | 0.00 |
| 11/09/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 11/09/2017 | R197 On 01-February-18 | | | Bond Future | 299.97 | 299.9940 | 299.9707 | 299.9940 | 0.00 |
| 11/09/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 1689 | 2 | 1689 | 2 | 0.00 |
| 11/09/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 11/09/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 11/09/2017 | R197 On 03-May-18 | | | Bond Future | 305.68 | 305.7106 | 305.6792 | 305.7106 | 0.00 |
| 11/09/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 0.00 |
| 11/09/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 11/09/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 11/09/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 02-November-17 | | | Bond Future | 240.51 | 240.5321 | 240.5148 | 240.5321 | 28,647.00 |
| 11/09/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 13385 | 13 | 13385 | 13 | 0.00 |
| 11/09/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 13395 | 13 | 13395 | 13 | 0.00 |
| 11/09/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 13375 | 13 | 13375 | 13 | 0.00 |
| 11/09/2017 | R202 On 01-February-18 | | | Bond Future | 241.32 | 241.3377 | 241.3201 | 241.3377 | 0.00 |
| 11/09/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 7750 | 8 | 7750 | 8 | 0.00 |
| 11/09/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 7740 | 8 | 7740 | 8 | 0.00 |
| 11/09/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 7760 | 8 | 7760 | 8 | 0.00 |
| 11/09/2017 | R202 On 03-May-18 | | | Bond Future | 245.91 | 245.9365 | 245.9126 | 245.9365 | 0.00 |
| 11/09/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 11/09/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 11/09/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 11/09/2017 | R204 On 02-November-17 | | | Bond Future | 6.80 | 104.3557 | 6.7950 | 104.3557 | 46,398.00 |
| 11/09/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 1017 | 1 | 1017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 11/09/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 11/09/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R204 On 01-February-18 | | | Bond Future | 6.60 | 102.2373 | 6.6021 | 102.2373 | 0.00 |
| 11/09/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 564 | 1 | 564 | 1 | 0.00 |
| 11/09/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 579 | 1 | 579 | 1 | 0.00 |
| 11/09/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 11/09/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 11/09/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 11/09/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 11/09/2017 | R204 On 03-May-18 | | | Bond Future | 6.22 | 104.1419 | 6.2224 | 104.1419 | 0.00 |
| 11/09/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 545 | 1 | 545 | 1 | 0.00 |
| 11/09/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 11/09/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 11/09/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 11/09/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 11/09/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 11/09/2017 | R207 On 02-November-17 | | | Bond Future | 7.10 | 102.6775 | 7.0959 | 102.6775 | 41,067.00 |
| 11/09/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 11/09/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 11/09/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 11/09/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R207 On 01-February-18 | | | Bond Future | 7.04 | 100.9251 | 7.0431 | 100.9251 | 0.00 |
| 11/09/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 11/09/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 11/09/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 11/09/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 11/09/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 11/09/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 11/09/2017 | R207 On 03-May-18 | | | Bond Future | 6.97 | 102.8052 | 6.9744 | 102.8052 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 11/09/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 11/09/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 11/09/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 11/09/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 11/09/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 11/09/2017 | R208 On 02-November-17 | | | Bond Future | 7.32 | 99.1867 | 7.3170 | 99.1867 | 32,186.00 |
| 11/09/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 11/09/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 2519 | 3 | 2519 | 3 | 0.00 |
| 11/09/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 11/09/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/09/2017 | R208 On 01-February-18 | | | Bond Future | 7.31 | 101.0113 | 7.3075 | 101.0113 | 0.00 |
| 11/09/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 11/09/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |
| 11/09/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 11/09/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 11/09/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 11/09/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 11/09/2017 | R208 On 03-May-18 | | | Bond Future | 7.29 | 99.4919 | 7.2857 | 99.4919 | 0.00 |
| 11/09/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |
| 11/09/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 11/09/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |
| 11/09/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 11/09/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 11/09/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | | | Bond Future | 9.53 | 72.8559 | 9.5277 | 72.8559 | 116,186.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1409 | 2 | 1409 | 2 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3474 | 4 | 3474 | 4 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1477 | 2 | 1477 | 2 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2291 | 3 | 2291 | 3 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1443 | 2 | 1443 | 2 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 1617 | 2 | 1617 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 861 | 1 | 861 | 1 | 1,350.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 287 | 0 | 287 | 0 | 2,248.00 |
| 11/09/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 6756 | 7 | 6756 | 7 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 9 | 0 | 9 | 0 | 2,800.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 817 | 1 | 817 | 1 | 6,500.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 1427 | 1 | 1427 | 1 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 1,350.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 9038 | 9 | 9038 | 9 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 1461 | 1 | 1461 | 1 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 11/09/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 48 | 0 | 48 | 0 | 1,300.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 568 | 1 | 568 | 1 | 1,350.00 |
| 11/09/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 397 | 0 | 397 | 0 | 1,138.00 |
| 11/09/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | | | Bond Future | 9.58 | 74.1961 | 9.5835 | 74.1961 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 4358 | 5 | 4358 | 5 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 3918 | 4 | 3918 | 4 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 1221 | 1 | 1221 | 1 | 7,500.00 |
| 11/09/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 1037 | 1 | 1037 | 1 | 3,000.00 |
| 11/09/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 11/09/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 11/09/2017 | R209 On 03-May-18 | | | Bond Future | 9.64 | 72.4291 | 9.6383 | 72.4291 | 0.00 |
| 11/09/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3834 | 4 | 3834 | 4 | 0.00 |
| 11/09/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3871 | 4 | 3871 | 4 | 0.00 |
| 11/09/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 11/09/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2484 | 2 | 2484 | 2 | 0.00 |
| 11/09/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 11/09/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2457 | 2 | 2457 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R210 On 02-November-17 | | | Bond Future | 185.38 | 185.3958 | 185.3819 | 185.3958 | 2,179.00 |
| 11/09/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 6688 | 7 | 6688 | 7 | 0.00 |
| 11/09/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 6708 | 7 | 6708 | 7 | 0.00 |
| 11/09/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 6698 | 7 | 6698 | 7 | 0.00 |
| 11/09/2017 | R210 On 01-February-18 | | | Bond Future | 188.86 | 188.8718 | 188.8579 | 188.8718 | 0.00 |
| 11/09/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 3522 | 4 | 3522 | 4 | 0.00 |
| 11/09/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 11/09/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 3502 | 3 | 3502 | 3 | 0.00 |
| 11/09/2017 | R210 On 03-May-18 | | | Bond Future | 190.03 | 190.0481 | 190.0291 | 190.0481 | 0.00 |
| 11/09/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 1421 | 1 | 1421 | 1 | 0.00 |
| 11/09/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 1411 | 1 | 1411 | 1 | 0.00 |
| 11/09/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 1431 | 1 | 1431 | 1 | 0.00 |
| 11/09/2017 | R212 On 02-November-17 | | | Bond Future | 151.25 | 151.1671 | 151.2481 | 151.1671 | 4,057.00 |
| 11/09/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 11/09/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 11/09/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 11/09/2017 | R212 On 01-February-18 | | | Bond Future | 152.05 | 151.9629 | 152.0458 | 151.9629 | 0.00 |
| 11/09/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 11/09/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2654 | 3 | 2654 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 11/09/2017 | R212 On 03-May-18 | | | Bond Future | 154.94 | 154.8587 | 154.9392 | 154.8587 | 0.00 |
| 11/09/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 11/09/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 11/09/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 649 | 1 | 649 | 1 | 0.00 |
| 11/09/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/09/2017 | R213 On 02-November-17 | | | Bond Future | 9.15 | 85.2991 | 9.1524 | 85.2991 | 63,283.00 |
| 11/09/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 11/09/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 11/09/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 11/09/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 11/09/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 11/09/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 11/09/2017 | R213 On 01-February-18 | | | Bond Future | 9.21 | 86.8682 | 9.2080 | 86.8682 | 0.00 |
| 11/09/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 11/09/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 11/09/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 11/09/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 11/09/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 1597 | 1 | 1597 | 1 | 0.00 |
| 11/09/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 1547 | 1 | 1547 | 1 | 0.00 |
| 11/09/2017 | R213 On 03-May-18 | | | Bond Future | 9.26 | 84.9370 | 9.2589 | 84.9370 | 0.00 |
| 11/09/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 11/09/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 4053 | 4 | 4053 | 4 | 0.00 |
| 11/09/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 11/09/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 11/09/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 11/09/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 11/09/2017 | R214 On 02-November-17 | | | Bond Future | 9.70 | 72.2650 | 9.6995 | 72.2650 | 44,034.00 |
| 11/09/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 11/09/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 11/09/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 11/09/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 1942 | 2 | 1942 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/09/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 11/09/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 11/09/2017 | R214 On 01-February-18 | | | Bond Future | 9.76 | 73.5943 | 9.7588 | 73.5943 | 0.00 |
| 11/09/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2624 | 3 | 2624 | 3 | 0.00 |
| 11/09/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 11/09/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2661 | 3 | 2661 | 3 | 0.00 |
| 11/09/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 11/09/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 11/09/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 11/09/2017 | R214 On 03-May-18 | | | Bond Future | 9.81 | 71.6694 | 9.8137 | 71.6694 | 0.00 |
| 11/09/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 11/09/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3866 | 4 | 3866 | 4 | 0.00 |
| 11/09/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 11/09/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 11/09/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 11/09/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 11/09/2017 | R248 On 02-November-17 | | | Bond Future | 9.79 | 92.1070 | 9.7911 | 92.1070 | 81,327.00 |
| 11/09/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 11/09/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1418 | 2 | 1418 | 2 | 0.00 |
| 11/09/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1382 | 2 | 1382 | 2 | 0.00 |
| 11/09/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 2729 | 2 | 2729 | 2 | 0.00 |
| 11/09/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 2620 | 2 | 2620 | 2 | 0.00 |
| 11/09/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 2674 | 2 | 2674 | 2 | 0.00 |
| 11/09/2017 | R248 On 01-February-18 | | | Bond Future | 9.85 | 93.8013 | 9.8532 | 93.8013 | 170.00 |
| 11/09/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 11/09/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 11/09/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3402 | 4 | 3402 | 4 | 0.00 |
| 11/09/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 3039 | 3 | 3039 | 3 | 0.00 |
| 11/09/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |
| 11/09/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 11/09/2017 | R248 On 03-May-18 | | | Bond Future | 9.91 | 91.1119 | 9.9110 | 91.1119 | 0.00 |
| 11/09/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |
| 11/09/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 4928 | 5 | 4928 | 5 | 0.00 |
| 11/09/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 4881 | 5 | 4881 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 11/09/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 3663 | 3 | 3663 | 3 | 0.00 |
| 11/09/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 3700 | 3 | 3700 | 3 | 0.00 |
| 11/09/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 3625 | 3 | 3625 | 3 | 0.00 |