



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2025 On 03-August-17 | | | Bond Future | 127.49 | 127.4959 | 127.4913 | 127.4959 | 0.00 |
| 03/08/2017 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 6479 | 6 | 6479 | 6 | 0.00 |
| 03/08/2017 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 6489 | 6 | 6489 | 6 | 0.00 |
| 03/08/2017 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 6469 | 6 | 6469 | 6 | 0.00 |
| 03/08/2017 | 2025 On 02-November-17 | | | Bond Future | 129.88 | 129.8900 | 129.8845 | 129.8900 | 2,291.00 |
| 03/08/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 03/08/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 03/08/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 03/08/2017 | 2025 On 01-February-18 | | | Bond Future | 131.00 | 131.0039 | 130.9955 | 131.0039 | 0.00 |
| 03/08/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2905 | 3 | 2905 | 3 | 0.00 |
| 03/08/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 03/08/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2895 | 3 | 2895 | 3 | 0.00 |
| 03/08/2017 | 2025 On 03-May-18 | | | Bond Future | 133.53 | 133.5371 | 133.5309 | 133.5371 | 0.00 |
| 03/08/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2029 On 03-August-17 | | | Bond Future | 99.43 | 99.4379 | 99.4344 | 99.4379 | 0.00 |
| 03/08/2017 | 2029 On 02-November-17 | | | Bond Future | 100.30 | 100.3036 | 100.2993 | 100.3036 | 1,370.00 |
| 03/08/2017 | 2029 On 01-February-18 | | | Bond Future | 102.20 | 102.2077 | 102.2013 | 102.2077 | 0.00 |
| 03/08/2017 | 2029 On 03-May-18 | | | Bond Future | 103.15 | 103.1561 | 103.1514 | 103.1561 | 0.00 |
| 03/08/2017 | 2030 On 03-August-17 | | | Bond Future | 9.15 | 91.7132 | 9.1500 | 91.7132 | 0.00 |
| 03/08/2017 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 1234 | 1 | 1234 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 03/08/2017 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 03/08/2017 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 02-November-17 | | | Bond Future | 9.22 | 93.4008 | 9.2241 | 93.4008 | 54,416.00 |
| 03/08/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 03/08/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 03/08/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 03/08/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 01-February-18 | | | Bond Future | 9.28 | 91.1290 | 9.2799 | 91.1290 | 0.00 |
| 03/08/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 03/08/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 03/08/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 03/08/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 03-May-18 | | | Bond Future | 9.34 | 92.8424 | 9.3385 | 92.8424 | 0.00 |
| 03/08/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 03/08/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 03/08/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 03/08/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2032 On 03-August-17 | | | Bond Future | 9.37 | 94.1532 | 9.3700 | 94.1532 | 0.00 |
| 03/08/2017 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 03/08/2017 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 441 | 1 | 441 | 1 | 0.00 |
| 03/08/2017 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 514 | 1 | 514 | 1 | 0.00 |
| 03/08/2017 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2032 On 02-November-17 | | | Bond Future | 9.46 | 91.7290 | 9.4552 | 91.7290 | 32,123.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 03/08/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 03/08/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2185 | 2 | 2185 | 2 | 0.00 |
| 03/08/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 03/08/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 1930 | 2 | 1930 | 2 | 0.00 |
| 03/08/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 03/08/2017 | 2032 On 01-February-18 | | | Bond Future | 9.52 | 93.4309 | 9.5167 | 93.4309 | 0.00 |
| 03/08/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 03/08/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 2975 | 3 | 2975 | 3 | 0.00 |
| 03/08/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 03/08/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 03/08/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 03/08/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 03/08/2017 | 2032 On 03-May-18 | | | Bond Future | 9.58 | 91.0303 | 9.5768 | 91.0303 | 0.00 |
| 03/08/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 03/08/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 03/08/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4033 | 4 | 4033 | 4 | 0.00 |
| 03/08/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 03/08/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 03/08/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 03/08/2017 | 2033 On 03-August-17 | | | Bond Future | 104.02 | 104.0209 | 104.0172 | 104.0209 | 0.00 |
| 03/08/2017 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-August-17 | 113.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-August-17 | 113.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 9103 | 9 | 9103 | 9 | 0.00 |
| 03/08/2017 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 9113 | 9 | 9113 | 9 | 0.00 |
| 03/08/2017 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 9123 | 9 | 9123 | 9 | 0.00 |
| 03/08/2017 | 2033 On 02-November-17 | | | Bond Future | 104.90 | 104.9020 | 104.8977 | 104.9020 | 5,174.00 |
| 03/08/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5182 | 5 | 5182 | 5 | 0.00 |
| 03/08/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5172 | 5 | 5172 | 5 | 0.00 |
| 03/08/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5192 | 5 | 5192 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2033 On 01-February-18 | | | Bond Future | 106.89 | 106.8936 | 106.8869 | 106.8936 | 0.00 |
| 03/08/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2763 | 3 | 2763 | 3 | 0.00 |
| 03/08/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 03/08/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |
| 03/08/2017 | 2033 On 03-May-18 | | | Bond Future | 107.86 | 107.8620 | 107.8570 | 107.8620 | 0.00 |
| 03/08/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2037 On 03-August-17 | | | Bond Future | 9.71 | 89.7590 | 9.7100 | 89.7590 | 0.00 |
| 03/08/2017 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 03/08/2017 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 03/08/2017 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 03/08/2017 | 2037 On 02-November-17 | | | Bond Future | 9.80 | 91.4107 | 9.8014 | 91.4107 | 63,473.00 |
| 03/08/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 03/08/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 03/08/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 03/08/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 03/08/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 2906 | 3 | 2906 | 3 | 0.00 |
| 03/08/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 03/08/2017 | 2037 On 01-February-18 | | | Bond Future | 9.86 | 88.8516 | 9.8649 | 88.8516 | 160.00 |
| 03/08/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 03/08/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3003 | 3 | 3003 | 3 | 0.00 |
| 03/08/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 03/08/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 03/08/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 3351 | 3 | 3351 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 3390 | 3 | 3390 | 3 | 0.00 |
| 03/08/2017 | 2037 On 03-May-18 | | | Bond Future | 9.93 | 90.5221 | 9.9305 | 90.5221 | 0.00 |
| 03/08/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4146 | 4 | 4146 | 4 | 0.00 |
| 03/08/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 03/08/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4186 | 4 | 4186 | 4 | 0.00 |
| 03/08/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3810 | 4 | 3810 | 4 | 0.00 |
| 03/08/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 03/08/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 03/08/2017 | 2038 On 03-August-17 | | | Bond Future | 127.83 | 127.8362 | 127.8314 | 127.8362 | 0.00 |
| 03/08/2017 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 13349 | 13 | 13349 | 13 | 0.00 |
| 03/08/2017 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 13329 | 13 | 13329 | 13 | 0.00 |
| 03/08/2017 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 13339 | 13 | 13339 | 13 | 0.00 |
| 03/08/2017 | 2038 On 02-November-17 | | | Bond Future | 130.23 | 130.2366 | 130.2310 | 130.2366 | 19,558.00 |
| 03/08/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 6579 | 7 | 6579 | 7 | 0.00 |
| 03/08/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 6589 | 7 | 6589 | 7 | 0.00 |
| 03/08/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 6569 | 7 | 6569 | 7 | 0.00 |
| 03/08/2017 | 2038 On 01-February-18 | | | Bond Future | 131.18 | 131.1882 | 131.1796 | 131.1882 | 0.00 |
| 03/08/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 5750 | 6 | 5750 | 6 | 0.00 |
| 03/08/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 5770 | 6 | 5770 | 6 | 0.00 |
| 03/08/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 5760 | 6 | 5760 | 6 | 0.00 |
| 03/08/2017 | 2038 On 03-May-18 | | | Bond Future | 133.72 | 133.7250 | 133.7185 | 133.7250 | 0.00 |
| 03/08/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 03/08/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 03/08/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 03/08/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2040 On 03-August-17 | | | Bond Future | 9.87 | 92.4655 | 9.8650 | 92.4655 | 0.00 |
| 03/08/2017 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 03/08/2017 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 03/08/2017 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 03/08/2017 | 2040 On 02-November-17 | | | Bond Future | 9.95 | 94.1670 | 9.9540 | 94.1670 | 15,669.00 |
| 03/08/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1446 | 2 | 1446 | 2 | 0.00 |
| 03/08/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1416 | 2 | 1416 | 2 | 0.00 |
| 03/08/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1476 | 2 | 1476 | 2 | 0.00 |
| 03/08/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 3988 | 4 | 3988 | 4 | 0.00 |
| 03/08/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 03/08/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 3875 | 4 | 3875 | 4 | 0.00 |
| 03/08/2017 | 2040 On 01-February-18 | | | Bond Future | 10.02 | 91.4088 | 10.0200 | 91.4088 | 0.00 |
| 03/08/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 03/08/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 03/08/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 03/08/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 4072 | 4 | 4072 | 4 | 0.00 |
| 03/08/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 4026 | 4 | 4026 | 4 | 0.00 |
| 03/08/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 4118 | 4 | 4118 | 4 | 0.00 |
| 03/08/2017 | 2040 On 03-May-18 | | | Bond Future | 10.09 | 93.1273 | 10.0883 | 93.1273 | 0.00 |
| 03/08/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4222 | 4 | 4222 | 4 | 0.00 |
| 03/08/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 03/08/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4181 | 4 | 4181 | 4 | 0.00 |
| 03/08/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 4410 | 4 | 4410 | 4 | 0.00 |
| 03/08/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 4369 | 4 | 4369 | 4 | 0.00 |
| 03/08/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 4329 | 4 | 4329 | 4 | 0.00 |
| 03/08/2017 | 2044 On 03-August-17 | | | Bond Future | 9.89 | 89.6327 | 9.8900 | 89.6327 | 0.00 |
| 03/08/2017 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2044 On 03-August-17 | 9.63 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 03/08/2017 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 03/08/2017 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 2340 | 2 | 2340 | 2 | 0.00 |
| 03/08/2017 | 2044 On 02-November-17 | | | Bond Future | 9.98 | 91.2821 | 9.9770 | 91.2821 | 20,734.00 |
| 03/08/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1406 | 2 | 1406 | 2 | 0.00 |
| 03/08/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1465 | 2 | 1465 | 2 | 0.00 |
| 03/08/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1435 | 2 | 1435 | 2 | 0.00 |
| 03/08/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 03/08/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 4006 | 4 | 4006 | 4 | 0.00 |
| 03/08/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 4122 | 4 | 4122 | 4 | 0.00 |
| 03/08/2017 | 2044 On 01-February-18 | | | Bond Future | 10.04 | 88.5955 | 10.0410 | 88.5955 | 0.00 |
| 03/08/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 2925 | 3 | 2925 | 3 | 0.00 |
| 03/08/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 03/08/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3000 | 3 | 3000 | 3 | 0.00 |
| 03/08/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 03/08/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 03/08/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 4138 | 4 | 4138 | 4 | 0.00 |
| 03/08/2017 | 2044 On 03-May-18 | | | Bond Future | 10.11 | 90.2611 | 10.1070 | 90.2611 | 0.00 |
| 03/08/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4381 | 5 | 4381 | 5 | 0.00 |
| 03/08/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4339 | 5 | 4339 | 5 | 0.00 |
| 03/08/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4298 | 4 | 4298 | 4 | 0.00 |
| 03/08/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 03/08/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 03/08/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 4356 | 4 | 4356 | 4 | 0.00 |
| 03/08/2017 | 2046 On 03-August-17 | | | Bond Future | 125.13 | 125.1381 | 125.1335 | 125.1381 | 0.00 |
| 03/08/2017 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 03-August-17 | 141.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 16046 | 16 | 16046 | 16 | 0.00 |
| 03/08/2017 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 16036 | 16 | 16036 | 16 | 0.00 |
| 03/08/2017 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 16056 | 16 | 16056 | 16 | 0.00 |
| 03/08/2017 | 2046 On 02-November-17 | | | Bond Future | 125.91 | 125.9141 | 125.9085 | 125.9141 | 21,292.00 |
| 03/08/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 02-November-17 | 136.30 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 10392 | 10 | 10392 | 10 | 0.00 |
| 03/08/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 10412 | 10 | 10412 | 10 | 0.00 |
| 03/08/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 10402 | 10 | 10402 | 10 | 0.00 |
| 03/08/2017 | 2046 On 01-February-18 | | | Bond Future | 128.30 | 128.3043 | 128.2961 | 128.3043 | 0.00 |
| 03/08/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 4604 | 5 | 4604 | 5 | 0.00 |
| 03/08/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 4614 | 5 | 4614 | 5 | 0.00 |
| 03/08/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 4624 | 5 | 4624 | 5 | 0.00 |
| 03/08/2017 | 2046 On 03-May-18 | | | Bond Future | 129.16 | 129.1700 | 129.1639 | 129.1700 | 0.00 |
| 03/08/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 03/08/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 03/08/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 03/08/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 03-August-17 | | | Bond Future | 131.78 | 131.4885 | 131.7794 | 131.4885 | 0.00 |
| 03/08/2017 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 17451 | 18 | 17451 | 18 | 0.00 |
| 03/08/2017 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 17441 | 18 | 17441 | 18 | 0.00 |
| 03/08/2017 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 17461 | 18 | 17461 | 18 | 0.00 |
| 03/08/2017 | 2050 On 02-November-17 | | | Bond Future | 134.25 | 133.9575 | 134.2530 | 133.9575 | 21,927.00 |
| 03/08/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 10397 | 11 | 10397 | 11 | 0.00 |
| 03/08/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 10407 | 11 | 10407 | 11 | 0.00 |
| 03/08/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 10417 | 11 | 10417 | 11 | 0.00 |
| 03/08/2017 | 2050 On 01-February-18 | | | Bond Future | 135.11 | 134.8094 | 135.1077 | 134.8094 | 0.00 |
| 03/08/2017 | 2050 On 01-February-18 | 140.25 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 03/08/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 5122 | 5 | 5122 | 5 | 0.00 |
| 03/08/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 5142 | 5 | 5142 | 5 | 0.00 |
| 03/08/2017 | 2050 On 03-May-18 | | | Bond Future | 137.72 | 137.4161 | 137.7226 | 137.4161 | 0.00 |
| 03/08/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |
| 03/08/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 03/08/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 03/08/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | AL37 On 03-August-17 | | | Index Future | 546.64 | 546.8370 | 546.6360 | 546.8370 | 0.00 |
| 03/08/2017 | AL37 On 02-November-17 | | | Index Future | 556.29 | 556.8990 | 556.2910 | 556.8990 | 0.00 |
| 03/08/2017 | AL37 On 01-February-18 | | | Index Future | 566.61 | 567.2330 | 566.6080 | 567.2330 | 0.00 |
| 03/08/2017 | AL37 On 03-May-18 | | | Index Future | 577.27 | 577.9000 | 577.2700 | 577.9000 | 0.00 |
| 03/08/2017 | AL7T On 03-August-17 | | | Index Future | 628.80 | 629.1590 | 628.8030 | 629.1590 | 0.00 |
| 03/08/2017 | AL7T On 02-November-17 | | | Index Future | 639.40 | 640.7360 | 639.4040 | 640.7360 | 0.00 |
| 03/08/2017 | AL7T On 01-February-18 | | | Index Future | 651.26 | 652.6250 | 651.2630 | 652.6250 | 0.00 |
| 03/08/2017 | AL7T On 03-May-18 | | | Index Future | 663.52 | 664.8990 | 663.5180 | 664.8990 | 0.00 |
| 03/08/2017 | ALBI On 03-August-17 | | | Index Future | 563.54 | 563.8480 | 563.5440 | 563.8480 | 0.00 |
| 03/08/2017 | ALBI On 02-November-17 | | | Index Future | 572.94 | 574.2230 | 572.9410 | 574.2230 | 596.00 |
| 03/08/2017 | ALBI On 01-February-18 | | | Index Future | 583.57 | 584.8790 | 583.5670 | 584.8790 | 0.00 |
| 03/08/2017 | ALBI On 03-May-18 | | | Index Future | 594.55 | 595.8780 | 594.5480 | 595.8780 | 0.00 |
| 03/08/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/08/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/08/2017 | EL28 On 03-August-17 | | | Bond Future | 127.02 | 127.0190 | 127.0169 | 127.0190 | 0.00 |
| 03/08/2017 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 03-August-17 | 135.16 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 8153 | 8 | 8153 | 8 | 0.00 |
| 03/08/2017 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 8143 | 8 | 8143 | 8 | 0.00 |
| 03/08/2017 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 8163 | 8 | 8163 | 8 | 0.00 |
| 03/08/2017 | EL28 On 02-November-17 | | | Bond Future | 127.66 | 127.6604 | 127.6573 | 127.6604 | 0.00 |
| 03/08/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 6223 | 6 | 6223 | 6 | 0.00 |
| 03/08/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 6233 | 6 | 6233 | 6 | 0.00 |
| 03/08/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 6213 | 6 | 6213 | 6 | 0.00 |
| 03/08/2017 | EL28 On 01-February-18 | | | Bond Future | 130.08 | 130.0838 | 130.0780 | 130.0838 | 0.00 |
| 03/08/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 03/08/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 03/08/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 03/08/2017 | EL28 On 03-May-18 | | | Bond Future | 132.60 | 132.5993 | 132.5957 | 132.5993 | 0.00 |
| 03/08/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 03/08/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 03/08/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 03/08/2017 | ES33 On 03-August-17 | | | Bond Future | 10.81 | 78.0440 | 10.8050 | 78.0440 | 0.00 |
| 03/08/2017 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 1644 | 2 | 1644 | 2 | 0.00 |
| 03/08/2017 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 03/08/2017 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 03/08/2017 | ES33 On 02-November-17 | | | Bond Future | 10.93 | 75.6899 | 10.9341 | 75.6899 | 9,466.00 |
| 03/08/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 02-November-17 | 10.67 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 1607 | 1 | 1607 | 1 | 0.00 |
| 03/08/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 1669 | 1 | 1669 | 1 | 0.00 |
| 03/08/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 1545 | 1 | 1545 | 1 | 0.00 |
| 03/08/2017 | ES33 On 01-February-18 | | | Bond Future | 11.04 | 77.0942 | 11.0433 | 77.0942 | 0.00 |
| 03/08/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 03/08/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 03/08/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 03/08/2017 | ES33 On 03-May-18 | | | Bond Future | 11.15 | 74.7519 | 11.1498 | 74.7519 | 0.00 |
| 03/08/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 290 | 1 | 290 | 1 | 0.00 |
| 03/08/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 405 | 1 | 405 | 1 | 0.00 |
| 03/08/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 348 | 1 | 348 | 1 | 0.00 |
| 03/08/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | ES42 On 03-August-17 | | | Bond Future | 11.08 | 80.8063 | 11.0800 | 80.8063 | 0.00 |
| 03/08/2017 | ES42 On 02-November-17 | | | Bond Future | 11.21 | 78.0320 | 11.2051 | 78.0320 | 7,957.00 |
| 03/08/2017 | ES42 On 01-February-18 | | | Bond Future | 11.31 | 79.4796 | 11.3117 | 79.4796 | 0.00 |
| 03/08/2017 | ES42 On 03-May-18 | | | Bond Future | 11.42 | 76.7126 | 11.4210 | 76.7126 | 0.00 |
| 03/08/2017 | GOVI On 03-August-17 | | | GOVI | 562.41 | 562.7070 | 562.4120 | 562.7070 | 0.00 |
| 03/08/2017 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 13220 | 2 | 13220 | 2 | 0.00 |
| 03/08/2017 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 13120 | 2 | 13120 | 2 | 0.00 |
| 03/08/2017 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 13020 | 2 | 13020 | 2 | 0.00 |
| 03/08/2017 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 02-November-17 | | | GOVI | 571.78 | 573.0610 | 571.7770 | 573.0610 | 500.00 |
| 03/08/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 03/08/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 03/08/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 03/08/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 6730 | 0 | 6730 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 6630 | 0 | 6630 | 0 | 0.00 |
| 03/08/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 6830 | 0 | 6830 | 0 | 0.00 |
| 03/08/2017 | GOVI On 01-February-18 | | | GOVI | 582.38 | 583.6950 | 582.3810 | 583.6950 | 0.00 |
| 03/08/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 13510 | 3 | 13510 | 3 | 0.00 |
| 03/08/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 13410 | 3 | 13410 | 3 | 0.00 |
| 03/08/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 13610 | 3 | 13610 | 3 | 0.00 |
| 03/08/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 03-May-18 | | | GOVI | 593.34 | 594.6720 | 593.3400 | 594.6720 | 0.00 |
| 03/08/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 30700 | 4 | 30700 | 4 | 0.00 |
| 03/08/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 30500 | 4 | 30500 | 4 | 0.00 |
| 03/08/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 30600 | 4 | 30600 | 4 | 0.00 |
| 03/08/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/08/2017 | IGOV On 03-August-17 | | | Index Future | 246.79 | 246.6790 | 246.7880 | 246.6790 | 0.00 |
| 03/08/2017 | IGOV On 02-November-17 | | | Index Future | 251.44 | 251.3110 | 251.4400 | 251.3110 | 1,161.00 |
| 03/08/2017 | IGOV On 01-February-18 | | | Index Future | 256.21 | 256.0820 | 256.2080 | 256.0820 | 0.00 |
| 03/08/2017 | IGOV On 03-May-18 | | | Index Future | 261.17 | 261.0340 | 261.1670 | 261.0340 | 0.00 |
| 03/08/2017 | ILBI On 03-August-17 | | | Index Future | 695.69 | 695.6940 | 695.6940 | 695.6940 | 0.00 |
| 03/08/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 03/08/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6125 | 99.6125 | 99.6125 | 0.00 |
| 03/08/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.77 | 99.7633 | 99.7662 | 99.7633 | 0.00 |
| 03/08/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.65 | 99.6397 | 99.6464 | 99.6397 | 0.00 |
| 03/08/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.71 | 99.7003 | 99.7114 | 99.7003 | 0.00 |
| 03/08/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.81 | 99.7940 | 99.8053 | 99.7940 | 0.00 |
| 03/08/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.80 | 99.7953 | 99.7980 | 99.7953 | 0.00 |
| 03/08/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.92 | 98.9171 | 98.9240 | 98.9171 | 0.00 |
| 03/08/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.41 | 98.3968 | 98.4078 | 98.3968 | 0.00 |
| 03/08/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.27 | 98.2590 | 98.2705 | 98.2590 | 0.00 |
| 03/08/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.57 | 98.5500 | 98.5700 | 98.5500 | 0.00 |
| 03/08/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.89 | 98.8647 | 98.8889 | 98.8647 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.22 | 99.1843 | 99.2164 | 99.1843 | 0.00 |
| 03/08/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.58 | 99.5362 | 99.5756 | 99.5362 | 0.00 |
| 03/08/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.62 | 95.5548 | 95.6187 | 95.5548 | 0.00 |
| 03/08/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.83 | 94.7594 | 94.8251 | 94.7594 | 0.00 |
| 03/08/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.01 | 93.9382 | 94.0052 | 93.9382 | 0.00 |
| 03/08/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.16 | 94.0920 | 94.1606 | 94.0920 | 0.00 |
| 03/08/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.33 | 96.2621 | 96.3322 | 96.2621 | 51.00 |
| 03/08/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.44 | 96.3698 | 96.4413 | 96.3698 | 0.00 |
| 03/08/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.62 | 97.5507 | 97.6211 | 97.5507 | 0.00 |
| 03/08/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.82 | 99.7551 | 99.8196 | 99.7551 | 0.00 |
| 03/08/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.64 | 94.5512 | 94.6396 | 94.5512 | 0.00 |
| 03/08/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.66 | 91.5722 | 91.6639 | 91.5722 | 0.00 |
| 03/08/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.43 | 90.3394 | 90.4334 | 90.3394 | 0.00 |
| 03/08/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.62 | 92.5234 | 92.6173 | 92.5234 | 0.00 |
| 03/08/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.42 | 96.3255 | 96.4168 | 96.3255 | 0.00 |
| 03/08/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.99 | 94.8986 | 94.9901 | 94.8986 | 0.00 |
| 03/08/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.08 | 96.9846 | 97.0754 | 96.9846 | 0.00 |
| 03/08/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.81 | 100.7213 | 100.8119 | 100.7213 | 0.00 |
| 03/08/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/08/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/08/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/08/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/08/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 7.0600 | 92.9400 | 0.00 |
| 03/08/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 6.93 | 93.0700 | 6.9300 | 93.0700 | 0.00 |
| 03/08/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 6.9000 | 93.1000 | 0.00 |
| 03/08/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 6.82 | 93.1800 | 6.8200 | 93.1800 | 0.00 |
| 03/08/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 6.7600 | 93.2400 | 0.00 |
| 03/08/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 6.7300 | 93.2700 | 0.00 |
| 03/08/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.66 | 93.3400 | 6.6600 | 93.3400 | 2,500.00 |
| 03/08/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.63 | 93.3700 | 6.6300 | 93.3700 | 0.00 |
| 03/08/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.65 | 93.3500 | 6.6500 | 93.3500 | 0.00 |
| 03/08/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 03/08/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.70 | 93.3000 | 6.7000 | 93.3000 | 0.00 |
| 03/08/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 6.7700 | 93.2300 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.83 | 93.1700 | 6.8300 | 93.1700 | 0.00 |
| 03/08/2017 | R023 On 03-August-17 | | | Bond Future | 7.96 | 102.4956 | 7.9600 | 102.4956 | 0.00 |
| 03/08/2017 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 03/08/2017 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 03/08/2017 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 03/08/2017 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R023 On 02-November-17 | | | Bond Future | 8.01 | 100.4534 | 8.0126 | 100.4534 | 53,785.00 |
| 03/08/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2474 | 3 | 2474 | 3 | 0.00 |
| 03/08/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2509 | 3 | 2509 | 3 | 0.00 |
| 03/08/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 03/08/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 03/08/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 03/08/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 03/08/2017 | R023 On 01-February-18 | | | Bond Future | 8.05 | 102.3173 | 8.0472 | 102.3173 | 0.00 |
| 03/08/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 03/08/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 03/08/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 03/08/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 03/08/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 03/08/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 03/08/2017 | R023 On 03-May-18 | | | Bond Future | 8.07 | 100.3108 | 8.0719 | 100.3108 | 0.00 |
| 03/08/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 03/08/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 03/08/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 03/08/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 03/08/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 1189 | 1 | 1189 | 1 | 0.00 |
| 03/08/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 03/08/2017 | R035 On 03-August-17 | | | Bond Future | 9.63 | 97.6085 | 9.6300 | 97.6085 | 0.00 |
| 03/08/2017 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 03-August-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 885 | 1 | 885 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 03/08/2017 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 03/08/2017 | R035 On 02-November-17 | | | Bond Future | 9.72 | 94.9060 | 9.7204 | 94.9060 | 12,213.00 |
| 03/08/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 03/08/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 03/08/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 03/08/2017 | R035 On 01-February-18 | | | Bond Future | 9.79 | 96.6670 | 9.7886 | 96.6670 | 0.00 |
| 03/08/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 03/08/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 03/08/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 03/08/2017 | R035 On 03-May-18 | | | Bond Future | 9.85 | 93.9837 | 9.8516 | 93.9837 | 0.00 |
| 03/08/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 369 | 1 | 369 | 1 | 0.00 |
| 03/08/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 445 | 1 | 445 | 1 | 0.00 |
| 03/08/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 293 | 1 | 293 | 1 | 0.00 |
| 03/08/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | | | Bond Future | 8.61 | 113.4069 | 8.6100 | 113.4069 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 9.50 | Call | Bond Future | 5874 | 6 | 5874 | 6 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.85 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.90 | Call | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 9.35 | Call | Bond Future | 4914 | 5 | 4914 | 5 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.65 | Call | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.80 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 9.00 | Call | Bond Future | 2626 | 3 | 2626 | 3 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.75 | Call | Bond Future | 952 | 1 | 952 | 1 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 2161 | 2 | 2161 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 2028 | 2 | 2028 | 2 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 03-August-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | | | Bond Future | 8.68 | 115.4938 | 8.6832 | 115.4938 | 164,563.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 2413 | 3 | 2413 | 3 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 2496 | 3 | 2496 | 3 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 2454 | 3 | 2454 | 3 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 848 | 1 | 848 | 1 | 5,000.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 1063 | 1 | 1063 | 1 | 0.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 1460 | 1 | 1460 | 1 | 2,500.00 |
| 03/08/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | | | Bond Future | 8.73 | 112.3363 | 8.7328 | 112.3363 | 198.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 1644 | 2 | 1644 | 2 | 1,460.00 |
| 03/08/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 351 | 0 | 351 | 0 | 1,460.00 |
| 03/08/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 3332 | 3 | 3332 | 3 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 4402 | 0 | 4402 | 0 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2401 | 0 | 2401 | 0 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 1609 | 2 | 1609 | 2 | 6,200.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 1706 | 2 | 1706 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 2289 | 0 | 2289 | 0 | 820.00 |
| 03/08/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 1100 | 0 | 1100 | 0 | 820.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 03/08/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 7005 | 7 | 7005 | 7 | 0.00 |
| 03/08/2017 | R186 On 03-May-18 | | | Bond Future | 8.78 | 114.4484 | 8.7819 | 114.4484 | 0.00 |
| 03/08/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3393 | 4 | 3393 | 4 | 0.00 |
| 03/08/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 03/08/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 03/08/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 2483 | 2 | 2483 | 2 | 0.00 |
| 03/08/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 2511 | 2 | 2511 | 2 | 0.00 |
| 03/08/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 2457 | 2 | 2457 | 2 | 0.00 |
| 03/08/2017 | R197 On 03-August-17 | | | Bond Future | 295.13 | 295.1377 | 295.1268 | 295.1377 | 0.00 |
| 03/08/2017 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 12933 | 13 | 12933 | 13 | 0.00 |
| 03/08/2017 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 12943 | 13 | 12943 | 13 | 0.00 |
| 03/08/2017 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 12923 | 13 | 12923 | 13 | 0.00 |
| 03/08/2017 | R197 On 02-November-17 | | | Bond Future | 300.67 | 300.6796 | 300.6666 | 300.6796 | 2,350.00 |
| 03/08/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 4493 | 4 | 4493 | 4 | 0.00 |
| 03/08/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 4483 | 4 | 4483 | 4 | 0.00 |
| 03/08/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 4503 | 4 | 4503 | 4 | 0.00 |
| 03/08/2017 | R197 On 01-February-18 | | | Bond Future | 299.32 | 299.3380 | 299.3183 | 299.3380 | 0.00 |
| 03/08/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 2342 | 2 | 2342 | 2 | 0.00 |
| 03/08/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 2352 | 2 | 2352 | 2 | 0.00 |
| 03/08/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 2362 | 2 | 2362 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R197 On 03-May-18 | | | Bond Future | 305.11 | 305.1261 | 305.1115 | 305.1261 | 0.00 |
| 03/08/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 03/08/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 03/08/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 03/08/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 03-August-17 | | | Bond Future | 237.17 | 236.8765 | 237.1678 | 236.8765 | 0.00 |
| 03/08/2017 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 21192 | 21 | 21192 | 21 | 0.00 |
| 03/08/2017 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 21182 | 21 | 21182 | 21 | 0.00 |
| 03/08/2017 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 21202 | 21 | 21202 | 21 | 0.00 |
| 03/08/2017 | R202 On 02-November-17 | | | Bond Future | 241.62 | 241.3246 | 241.6197 | 241.3246 | 28,529.00 |
| 03/08/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 12280 | 13 | 12280 | 13 | 0.00 |
| 03/08/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 12290 | 13 | 12290 | 13 | 0.00 |
| 03/08/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 12270 | 13 | 12270 | 13 | 0.00 |
| 03/08/2017 | R202 On 01-February-18 | | | Bond Future | 242.46 | 242.1615 | 242.4570 | 242.1615 | 0.00 |
| 03/08/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 6613 | 7 | 6613 | 7 | 0.00 |
| 03/08/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 6603 | 7 | 6603 | 7 | 0.00 |
| 03/08/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 6623 | 7 | 6623 | 7 | 0.00 |
| 03/08/2017 | R202 On 03-May-18 | | | Bond Future | 247.15 | 246.8440 | 247.1497 | 246.8440 | 0.00 |
| 03/08/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 340 | 1 | 340 | 1 | 0.00 |
| 03/08/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 320 | 1 | 320 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 330 | 1 | 330 | 1 | 0.00 |
| 03/08/2017 | R203 On 03-August-17 | | | Bond Future | 7.00 | 103.3724 | 7.0000 | 103.3724 | 0.00 |
| 03/08/2017 | R203 On 03-August-17 | 4.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 03/08/2017 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 03/08/2017 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-August-17 | | | Bond Future | 7.11 | 102.1844 | 7.1050 | 102.1844 | 0.00 |
| 03/08/2017 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 03/08/2017 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 03/08/2017 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 03/08/2017 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R204 On 02-November-17 | | | Bond Future | 7.04 | 104.0648 | 7.0391 | 104.0648 | 44,643.00 |
| 03/08/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 03/08/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 03/08/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 03/08/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R204 On 01-February-18 | | | Bond Future | 6.90 | 101.9572 | 6.8999 | 101.9572 | 0.00 |
| 03/08/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 03/08/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 03/08/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 03/08/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 03/08/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 03/08/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-May-18 | | | Bond Future | 6.61 | 103.8743 | 6.6113 | 103.8743 | 0.00 |
| 03/08/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 74 | 0 | 74 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 03/08/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | | | Bond Future | 7.38 | 100.2024 | 7.3800 | 100.2024 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 2223 | 2 | 2223 | 2 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R207 On 02-November-17 | | | Bond Future | 7.39 | 102.0462 | 7.3924 | 102.0462 | 40,855.00 |
| 03/08/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1272 | 1 | 1272 | 1 | 0.00 |
| 03/08/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1291 | 1 | 1291 | 1 | 0.00 |
| 03/08/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 03/08/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 03/08/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 03/08/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 03/08/2017 | R207 On 01-February-18 | | | Bond Future | 7.37 | 100.2984 | 7.3719 | 100.2984 | 0.00 |
| 03/08/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 03/08/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 688 | 1 | 688 | 1 | 0.00 |
| 03/08/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 03/08/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 03/08/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 03/08/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 03/08/2017 | R207 On 03-May-18 | | | Bond Future | 7.34 | 102.1843 | 7.3430 | 102.1843 | 0.00 |
| 03/08/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 03/08/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 03/08/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 03/08/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 03/08/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 03/08/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 03/08/2017 | R208 On 03-August-17 | | | Bond Future | 7.54 | 99.9532 | 7.5350 | 99.9532 | 0.00 |
| 03/08/2017 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 2330 | 2 | 2330 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 03/08/2017 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 03/08/2017 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R208 On 02-November-17 | | | Bond Future | 7.56 | 98.3915 | 7.5638 | 98.3915 | 32,234.00 |
| 03/08/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 03/08/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1844 | 2 | 1844 | 2 | 0.00 |
| 03/08/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1818 | 2 | 1818 | 2 | 0.00 |
| 03/08/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 03/08/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 03/08/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 03/08/2017 | R208 On 01-February-18 | | | Bond Future | 7.57 | 100.2171 | 7.5707 | 100.2171 | 0.00 |
| 03/08/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 03/08/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 03/08/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 03/08/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 03/08/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 03/08/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 03/08/2017 | R208 On 03-May-18 | | | Bond Future | 7.57 | 98.7000 | 7.5666 | 98.7000 | 0.00 |
| 03/08/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 03/08/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 03/08/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 03/08/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 03/08/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 03/08/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 03/08/2017 | R209 On 03-August-17 | | | Bond Future | 9.60 | 73.4795 | 9.5950 | 73.4795 | 0.00 |
| 03/08/2017 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 03/08/2017 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 03/08/2017 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | | | Bond Future | 9.68 | 71.6826 | 9.6776 | 71.6826 | 83,532.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1412 | 2 | 1412 | 2 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1468 | 2 | 1468 | 2 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1440 | 2 | 1440 | 2 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 405 | 0 | 405 | 0 | 4,100.00 |
| 03/08/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 5989 | 6 | 5989 | 6 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 35 | 0 | 35 | 0 | 2,800.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 1662 | 2 | 1662 | 2 | 6,500.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 10063 | 10 | 10063 | 10 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 2463 | 2 | 2463 | 2 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 5093 | 5 | 5093 | 5 | 0.00 |
| 03/08/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 280 | 0 | 280 | 0 | 1,300.00 |
| 03/08/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 1040 | 1 | 1040 | 1 | 3,360.00 |
| 03/08/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 2384 | 2 | 2384 | 2 | 0.00 |
| 03/08/2017 | R209 On 01-February-18 | | | Bond Future | 9.74 | 73.0125 | 9.7361 | 73.0125 | 0.00 |
| 03/08/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 03/08/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2606 | 3 | 2606 | 3 | 0.00 |
| 03/08/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2573 | 3 | 2573 | 3 | 0.00 |
| 03/08/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 03/08/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 03/08/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 03/08/2017 | R209 On 03-May-18 | | | Bond Future | 9.79 | 71.2358 | 9.7933 | 71.2358 | 0.00 |
| 03/08/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3463 | 4 | 3463 | 4 | 0.00 |
| 03/08/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 03/08/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3429 | 4 | 3429 | 4 | 0.00 |
| 03/08/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 03/08/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 03/08/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 03/08/2017 | R210 On 03-August-17 | | | Bond Future | 184.70 | 184.7068 | 184.7002 | 184.7068 | 0.00 |
| 03/08/2017 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 03-August-17 | 196.29 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 11580 | 12 | 11580 | 12 | 0.00 |
| 03/08/2017 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 11600 | 12 | 11600 | 12 | 0.00 |
| 03/08/2017 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 11590 | 12 | 11590 | 12 | 0.00 |
| 03/08/2017 | R210 On 02-November-17 | | | Bond Future | 185.78 | 185.7894 | 185.7813 | 185.7894 | 2,234.00 |
| 03/08/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 6289 | 6 | 6289 | 6 | 0.00 |
| 03/08/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 6309 | 6 | 6309 | 6 | 0.00 |
| 03/08/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 6299 | 6 | 6299 | 6 | 0.00 |
| 03/08/2017 | R210 On 01-February-18 | | | Bond Future | 189.30 | 189.3165 | 189.3043 | 189.3165 | 0.00 |
| 03/08/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 03/08/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 3066 | 3 | 3066 | 3 | 0.00 |
| 03/08/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 03/08/2017 | R210 On 03-May-18 | | | Bond Future | 190.52 | 190.5284 | 190.5194 | 190.5284 | 0.00 |
| 03/08/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 03/08/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 03/08/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 03/08/2017 | R212 On 03-August-17 | | | Bond Future | 148.18 | 148.1838 | 148.1783 | 148.1838 | 0.00 |
| 03/08/2017 | R212 On 03-August-17 | 153.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-August-17 | 153.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-August-17 | 153.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 5172 | 5 | 5172 | 5 | 0.00 |
| 03/08/2017 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 5182 | 5 | 5182 | 5 | 0.00 |
| 03/08/2017 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 5162 | 5 | 5162 | 5 | 0.00 |
| 03/08/2017 | R212 On 02-November-17 | | | Bond Future | 151.09 | 150.9664 | 151.0864 | 150.9664 | 3,812.00 |
| 03/08/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 02-November-17 | 152.42 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 03/08/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1334 | 1 | 1334 | 1 | 0.00 |
| 03/08/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 03/08/2017 | R212 On 01-February-18 | | | Bond Future | 151.89 | 151.7724 | 151.8915 | 151.7724 | 0.00 |
| 03/08/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 03/08/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 03/08/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 03/08/2017 | R212 On 03-May-18 | | | Bond Future | 154.83 | 154.7072 | 154.8313 | 154.7072 | 0.00 |
| 03/08/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 551 | 0 | 551 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 531 | 0 | 531 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 541 | 0 | 541 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R213 On 03-August-17 | | | Bond Future | 9.25 | 85.9280 | 9.2500 | 85.9280 | 0.00 |
| 03/08/2017 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 03/08/2017 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 03/08/2017 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 03/08/2017 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R213 On 02-November-17 | | | Bond Future | 9.33 | 83.9610 | 9.3271 | 83.9610 | 62,910.00 |
| 03/08/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 1903 | 2 | 1903 | 2 | 0.00 |
| 03/08/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 03/08/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 03/08/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 1783 | 2 | 1783 | 2 | 0.00 |
| 03/08/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 03/08/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 03/08/2017 | R213 On 01-February-18 | | | Bond Future | 9.39 | 85.5189 | 9.3866 | 85.5189 | 0.00 |
| 03/08/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2697 | 3 | 2697 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2662 | 3 | 2662 | 3 | 0.00 |
| 03/08/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 03/08/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 03/08/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 2476 | 2 | 2476 | 2 | 0.00 |
| 03/08/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 2415 | 2 | 2415 | 2 | 0.00 |
| 03/08/2017 | R213 On 03-May-18 | | | Bond Future | 9.44 | 83.5769 | 9.4409 | 83.5769 | 0.00 |
| 03/08/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3576 | 4 | 3576 | 4 | 0.00 |
| 03/08/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3611 | 4 | 3611 | 4 | 0.00 |
| 03/08/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 03/08/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 03/08/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 03/08/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 03/08/2017 | R214 On 03-August-17 | | | Bond Future | 9.78 | 72.8971 | 9.7800 | 72.8971 | 0.00 |
| 03/08/2017 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 03/08/2017 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 03/08/2017 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 03/08/2017 | R214 On 02-November-17 | | | Bond Future | 9.86 | 70.9438 | 9.8603 | 70.9438 | 44,098.00 |
| 03/08/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 03/08/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 03/08/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 03/08/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 03/08/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 03/08/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 03/08/2017 | R214 On 01-February-18 | | | Bond Future | 9.92 | 72.2601 | 9.9227 | 72.2601 | 0.00 |
| 03/08/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2451 | 3 | 2451 | 3 | 0.00 |
| 03/08/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2515 | 3 | 2515 | 3 | 0.00 |
| 03/08/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2483 | 3 | 2483 | 3 | 0.00 |
| 03/08/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 03/08/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 03/08/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 03/08/2017 | R214 On 03-May-18 | | | Bond Future | 9.98 | 70.3224 | 9.9804 | 70.3224 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 03/08/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3457 | 4 | 3457 | 4 | 0.00 |
| 03/08/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3391 | 4 | 3391 | 4 | 0.00 |
| 03/08/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 3460 | 3 | 3460 | 3 | 0.00 |
| 03/08/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 3426 | 3 | 3426 | 3 | 0.00 |
| 03/08/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 3393 | 3 | 3393 | 3 | 0.00 |
| 03/08/2017 | R248 On 03-August-17 | | | Bond Future | 9.85 | 93.2778 | 9.8500 | 93.2778 | 0.00 |
| 03/08/2017 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2017 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 2592 | 3 | 2592 | 3 | 0.00 |
| 03/08/2017 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 2500 | 2 | 2500 | 2 | 0.00 |
| 03/08/2017 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 2409 | 2 | 2409 | 2 | 0.00 |
| 03/08/2017 | R248 On 02-November-17 | | | Bond Future | 9.94 | 90.5591 | 9.9378 | 90.5591 | 73,711.00 |
| 03/08/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 03/08/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1534 | 2 | 1534 | 2 | 0.00 |
| 03/08/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 03/08/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 4123 | 4 | 4123 | 4 | 0.00 |
| 03/08/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 03/08/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 4064 | 4 | 4064 | 4 | 0.00 |
| 03/08/2017 | R248 On 01-February-18 | | | Bond Future | 10.00 | 92.2394 | 10.0028 | 92.2394 | 170.00 |
| 03/08/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 03/08/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 03/08/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 03/08/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 4118 | 4 | 4118 | 4 | 0.00 |
| 03/08/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 03/08/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 03/08/2017 | R248 On 03-May-18 | | | Bond Future | 10.06 | 89.5362 | 10.0630 | 89.5362 | 0.00 |
| 03/08/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 4513 | 5 | 4513 | 5 | 0.00 |
| 03/08/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 4471 | 5 | 4471 | 5 | 0.00 |
| 03/08/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 4428 | 5 | 4428 | 5 | 0.00 |
| 03/08/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 4496 | 4 | 4496 | 4 | 0.00 |
| 03/08/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 4538 | 4 | 4538 | 4 | 0.00 |
| 03/08/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 4455 | 4 | 4455 | 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 |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|