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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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 2025 On 03-August-17 | | | Bond Future | 127.49 | 127.4913 | 127.4913 | 127.4913 | 0.00 |
| 07/08/2017 | 2025 On 02-November-17 | | | Bond Future | 130.11 | 129.8499 | 130.1125 | 129.8499 | 2,291.00 |
| 07/08/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 07/08/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 07/08/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2847 | 3 | 2847 | 3 | 0.00 |
| 07/08/2017 | 2025 On 01-February-18 | | | Bond Future | 131.19 | 130.9222 | 131.1895 | 130.9222 | 0.00 |
| 07/08/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 07/08/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 07/08/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 07/08/2017 | 2025 On 03-May-18 | | | Bond Future | 133.72 | 133.4495 | 133.7191 | 133.4495 | 0.00 |
| 07/08/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 499 | 0 | 499 | 0 | 0.00 |
| 07/08/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 509 | 0 | 509 | 0 | 0.00 |
| 07/08/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 07/08/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2029 On 02-November-17 | | | Bond Future | 100.27 | 100.2725 | 100.2684 | 100.2725 | 1,370.00 |
| 07/08/2017 | 2029 On 01-February-18 | | | Bond Future | 102.14 | 102.1446 | 102.1401 | 102.1446 | 0.00 |
| 07/08/2017 | 2029 On 03-May-18 | | | Bond Future | 103.08 | 103.0884 | 103.0816 | 103.0884 | 0.00 |
| 07/08/2017 | 2030 On 03-August-17 | | | Bond Future | 9.15 | 91.7174 | 9.1500 | 91.7174 | 0.00 |
| 07/08/2017 | 2030 On 02-November-17 | | | Bond Future | 9.15 | 93.2283 | 9.1461 | 93.2283 | 54,416.00 |
| 07/08/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 07/08/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 1383 | 1 | 1383 | 1 | 0.00 |
| 07/08/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 07/08/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 01-February-18 | | | Bond Future | 9.20 | 90.9332 | 9.2021 | 90.9332 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 1189 | 1 | 1189 | 1 | 0.00 |
| 07/08/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 07/08/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 07/08/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 03-May-18 | | | Bond Future | 9.26 | 92.6466 | 9.2577 | 92.6466 | 0.00 |
| 07/08/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 1523 | 1 | 1523 | 1 | 0.00 |
| 07/08/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 1653 | 1 | 1653 | 1 | 0.00 |
| 07/08/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 1588 | 1 | 1588 | 1 | 0.00 |
| 07/08/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2032 On 03-August-17 | | | Bond Future | 9.37 | 94.0844 | 9.3700 | 94.0844 | 0.00 |
| 07/08/2017 | 2032 On 02-November-17 | | | Bond Future | 9.38 | 91.4345 | 9.3770 | 91.4345 | 32,123.00 |
| 07/08/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 2377 | 2 | 2377 | 2 | 0.00 |
| 07/08/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 07/08/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2459 | 2 | 2459 | 2 | 0.00 |
| 07/08/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 07/08/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 07/08/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | | | Bond Future | 9.44 | 93.1110 | 9.4385 | 93.1110 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 2309 | 2 | 2309 | 2 | 7,800.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3291 | 3 | 3291 | 3 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 7,500.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 2650 | 2 | 2650 | 2 | 6,800.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 2381 | 3 | 2381 | 3 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 2413 | 3 | 2413 | 3 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 2350 | 3 | 2350 | 3 | 0.00 |
| 07/08/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 3316 | 4 | 3316 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 2032 On 03-May-18 | | | Bond Future | 9.50 | 90.7080 | 9.4959 | 90.7080 | 0.00 |
| 07/08/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 07/08/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4298 | 4 | 4298 | 4 | 0.00 |
| 07/08/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4338 | 4 | 4338 | 4 | 0.00 |
| 07/08/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 07/08/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 07/08/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 07/08/2017 | 2033 On 03-August-17 | | | Bond Future | 104.02 | 104.0172 | 104.0172 | 104.0172 | 0.00 |
| 07/08/2017 | 2033 On 02-November-17 | | | Bond Future | 104.87 | 104.8697 | 104.8654 | 104.8697 | 5,174.00 |
| 07/08/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 5215 | 5 | 5215 | 5 | 0.00 |
| 07/08/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 5205 | 5 | 5205 | 5 | 0.00 |
| 07/08/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 5225 | 5 | 5225 | 5 | 0.00 |
| 07/08/2017 | 2033 On 01-February-18 | | | Bond Future | 106.82 | 106.8276 | 106.8230 | 106.8276 | 0.00 |
| 07/08/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 07/08/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 07/08/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 07/08/2017 | 2033 On 03-May-18 | | | Bond Future | 107.78 | 107.7912 | 107.7841 | 107.7912 | 0.00 |
| 07/08/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 07/08/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 07/08/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 07/08/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2037 On 03-August-17 | | | Bond Future | 9.71 | 89.6848 | 9.7100 | 89.6848 | 0.00 |
| 07/08/2017 | 2037 On 02-November-17 | | | Bond Future | 9.73 | 91.0136 | 9.7284 | 91.0136 | 63,443.00 |
| 07/08/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 07/08/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 2035 | 2 | 2035 | 2 | 0.00 |
| 07/08/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1961 | 2 | 1961 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 07/08/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 07/08/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 2499 | 3 | 2499 | 3 | 0.00 |
| 07/08/2017 | 2037 On 01-February-18 | | | Bond Future | 9.79 | 88.4275 | 9.7920 | 88.4275 | 160.00 |
| 07/08/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3339 | 3 | 3339 | 3 | 0.00 |
| 07/08/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 07/08/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3298 | 3 | 3298 | 3 | 0.00 |
| 07/08/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 07/08/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 07/08/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 07/08/2017 | 2037 On 03-May-18 | | | Bond Future | 9.86 | 90.0938 | 9.8552 | 90.0938 | 0.00 |
| 07/08/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 07/08/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4516 | 4 | 4516 | 4 | 0.00 |
| 07/08/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4474 | 4 | 4474 | 4 | 0.00 |
| 07/08/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3520 | 4 | 3520 | 4 | 0.00 |
| 07/08/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3554 | 4 | 3554 | 4 | 0.00 |
| 07/08/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3486 | 4 | 3486 | 4 | 0.00 |
| 07/08/2017 | 2038 On 03-August-17 | | | Bond Future | 127.83 | 127.8314 | 127.8314 | 127.8314 | 0.00 |
| 07/08/2017 | 2038 On 02-November-17 | | | Bond Future | 130.83 | 130.1958 | 130.8257 | 130.1958 | 19,558.00 |
| 07/08/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 5984 | 7 | 5984 | 7 | 0.00 |
| 07/08/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 5994 | 7 | 5994 | 7 | 0.00 |
| 07/08/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 5974 | 7 | 5974 | 7 | 0.00 |
| 07/08/2017 | 2038 On 01-February-18 | | | Bond Future | 131.75 | 131.1056 | 131.7471 | 131.1056 | 0.00 |
| 07/08/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 5183 | 6 | 5183 | 6 | 0.00 |
| 07/08/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 5203 | 6 | 5203 | 6 | 0.00 |
| 07/08/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 5193 | 6 | 5193 | 6 | 0.00 |
| 07/08/2017 | 2038 On 03-May-18 | | | Bond Future | 134.29 | 133.6366 | 134.2874 | 133.6366 | 0.00 |
| 07/08/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 2017 | 1 | 2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 1997 | 1 | 1997 | 1 | 0.00 |
| 07/08/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 2007 | 1 | 2007 | 1 | 0.00 |
| 07/08/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2040 On 03-August-17 | | | Bond Future | 9.87 | 92.4294 | 9.8650 | 92.4294 | 0.00 |
| 07/08/2017 | 2040 On 02-November-17 | | | Bond Future | 9.88 | 93.8767 | 9.8808 | 93.8767 | 15,669.00 |
| 07/08/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1622 | 1 | 1622 | 1 | 0.00 |
| 07/08/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1589 | 1 | 1589 | 1 | 0.00 |
| 07/08/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1654 | 1 | 1654 | 1 | 0.00 |
| 07/08/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 07/08/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 07/08/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 3445 | 4 | 3445 | 4 | 0.00 |
| 07/08/2017 | 2040 On 01-February-18 | | | Bond Future | 9.95 | 91.0928 | 9.9470 | 91.0928 | 0.00 |
| 07/08/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 07/08/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 07/08/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 07/08/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 3721 | 4 | 3721 | 4 | 0.00 |
| 07/08/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 3678 | 4 | 3678 | 4 | 0.00 |
| 07/08/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 3765 | 4 | 3765 | 4 | 0.00 |
| 07/08/2017 | 2040 On 03-May-18 | | | Bond Future | 10.01 | 92.8093 | 10.0128 | 92.8093 | 0.00 |
| 07/08/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4514 | 4 | 4514 | 4 | 0.00 |
| 07/08/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4557 | 4 | 4557 | 4 | 0.00 |
| 07/08/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4471 | 4 | 4471 | 4 | 0.00 |
| 07/08/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 4088 | 4 | 4088 | 4 | 0.00 |
| 07/08/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 07/08/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 07/08/2017 | 2044 On 03-August-17 | | | Bond Future | 9.89 | 89.5537 | 9.8900 | 89.5537 | 0.00 |
| 07/08/2017 | 2044 On 02-November-17 | | | Bond Future | 9.90 | 90.9459 | 9.9039 | 90.9459 | 20,734.00 |
| 07/08/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1577 | 1 | 1577 | 1 | 0.00 |
| 07/08/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1642 | 1 | 1642 | 1 | 0.00 |
| 07/08/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1609 | 1 | 1609 | 1 | 0.00 |
| 07/08/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 3623 | 4 | 3623 | 4 | 0.00 |
| 07/08/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 3568 | 4 | 3568 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 3679 | 4 | 3679 | 4 | 0.00 |
| 07/08/2017 | 2044 On 01-February-18 | | | Bond Future | 9.97 | 88.2334 | 9.9680 | 88.2334 | 0.00 |
| 07/08/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 07/08/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 07/08/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 07/08/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |
| 07/08/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 07/08/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 07/08/2017 | 2044 On 03-May-18 | | | Bond Future | 10.03 | 89.8959 | 10.0315 | 89.8959 | 0.00 |
| 07/08/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4681 | 4 | 4681 | 4 | 0.00 |
| 07/08/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4637 | 4 | 4637 | 4 | 0.00 |
| 07/08/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4594 | 4 | 4594 | 4 | 0.00 |
| 07/08/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 4076 | 4 | 4076 | 4 | 0.00 |
| 07/08/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 07/08/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 07/08/2017 | 2046 On 03-August-17 | | | Bond Future | 125.13 | 125.1335 | 125.1335 | 125.1335 | 0.00 |
| 07/08/2017 | 2046 On 02-November-17 | | | Bond Future | 125.74 | 125.7465 | 125.7412 | 125.7465 | 21,292.00 |
| 07/08/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 10559 | 11 | 10559 | 11 | 0.00 |
| 07/08/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 10579 | 11 | 10579 | 11 | 0.00 |
| 07/08/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 10569 | 11 | 10569 | 11 | 0.00 |
| 07/08/2017 | 2046 On 01-February-18 | | | Bond Future | 128.09 | 128.0940 | 128.0883 | 128.0940 | 0.00 |
| 07/08/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 4812 | 5 | 4812 | 5 | 0.00 |
| 07/08/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 4822 | 5 | 4822 | 5 | 0.00 |
| 07/08/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 4832 | 5 | 4832 | 5 | 0.00 |
| 07/08/2017 | 2046 On 03-May-18 | | | Bond Future | 128.94 | 128.9514 | 128.9429 | 128.9514 | 0.00 |
| 07/08/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 07/08/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 07/08/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 1003 | 1 | 1003 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 03-August-17 | | | Bond Future | 131.78 | 131.7794 | 131.7794 | 131.7794 | 0.00 |
| 07/08/2017 | 2050 On 02-November-17 | | | Bond Future | 135.58 | 134.6707 | 135.5775 | 134.6707 | 21,927.00 |
| 07/08/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 9073 | 10 | 9073 | 10 | 0.00 |
| 07/08/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 9083 | 10 | 9083 | 10 | 0.00 |
| 07/08/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 9093 | 10 | 9093 | 10 | 0.00 |
| 07/08/2017 | 2050 On 01-February-18 | | | Bond Future | 136.42 | 135.4938 | 136.4170 | 135.4938 | 0.00 |
| 07/08/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 3823 | 5 | 3823 | 5 | 0.00 |
| 07/08/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 3813 | 5 | 3813 | 5 | 0.00 |
| 07/08/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 3833 | 5 | 3833 | 5 | 0.00 |
| 07/08/2017 | 2050 On 03-May-18 | | | Bond Future | 139.05 | 138.1094 | 139.0475 | 138.1094 | 0.00 |
| 07/08/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 3438 | 2 | 3438 | 2 | 0.00 |
| 07/08/2017 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 3428 | 2 | 3428 | 2 | 0.00 |
| 07/08/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 3418 | 2 | 3418 | 2 | 0.00 |
| 07/08/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | AL37 On 02-November-17 | | | Index Future | 557.96 | 556.2190 | 557.9590 | 556.2190 | 0.00 |
| 07/08/2017 | AL37 On 01-February-18 | | | Index Future | 568.19 | 566.4180 | 568.1910 | 566.4180 | 0.00 |
| 07/08/2017 | AL37 On 03-May-18 | | | Index Future | 578.89 | 577.0910 | 578.8870 | 577.0910 | 0.00 |
| 07/08/2017 | AL7T On 02-November-17 | | | Index Future | 642.33 | 639.1750 | 642.3280 | 639.1750 | 0.00 |
| 07/08/2017 | AL7T On 01-February-18 | | | Index Future | 654.11 | 650.8960 | 654.1070 | 650.8960 | 0.00 |
| 07/08/2017 | AL7T On 03-May-18 | | | Index Future | 666.42 | 663.1600 | 666.4200 | 663.1600 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | ALBI On 02-November-17 | | | Index Future | 575.88 | 572.6970 | 575.8800 | 572.6970 | 615.00 |
| 07/08/2017 | ALBI On 01-February-18 | | | Index Future | 586.44 | 583.1990 | 586.4400 | 583.1990 | 0.00 |
| 07/08/2017 | ALBI On 03-May-18 | | | Index Future | 597.48 | 594.1880 | 597.4800 | 594.1880 | 0.00 |
| 07/08/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/08/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C333 On 15-September-33 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/08/2017 | EL28 On 03-August-17 | | | Bond Future | 127.02 | 127.0169 | 127.0169 | 127.0169 | 0.00 |
| 07/08/2017 | EL28 On 02-November-17 | | | Bond Future | 127.98 | 127.6278 | 127.9819 | 127.6278 | 0.00 |
| 07/08/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 5898 | 6 | 5898 | 6 | 0.00 |
| 07/08/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 5908 | 6 | 5908 | 6 | 0.00 |
| 07/08/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 5888 | 6 | 5888 | 6 | 0.00 |
| 07/08/2017 | EL28 On 01-February-18 | | | Bond Future | 130.37 | 130.0104 | 130.3708 | 130.0104 | 0.00 |
| 07/08/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 07/08/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 07/08/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 07/08/2017 | EL28 On 03-May-18 | | | Bond Future | 132.88 | 132.5201 | 132.8847 | 132.5201 | 0.00 |
| 07/08/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 295 | 1 | 295 | 1 | 0.00 |
| 07/08/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 305 | 1 | 305 | 1 | 0.00 |
| 07/08/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 315 | 1 | 315 | 1 | 0.00 |
| 07/08/2017 | ES33 On 03-August-17 | | | Bond Future | 10.81 | 77.9898 | 10.8050 | 77.9898 | 0.00 |
| 07/08/2017 | ES33 On 02-November-17 | | | Bond Future | 10.86 | 75.4239 | 10.8646 | 75.4239 | 9,466.00 |
| 07/08/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 1189 | 2 | 1189 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 1251 | 2 | 1251 | 2 | 0.00 |
| 07/08/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 1127 | 2 | 1127 | 2 | 0.00 |
| 07/08/2017 | ES33 On 01-February-18 | | | Bond Future | 10.97 | 76.8069 | 10.9740 | 76.8069 | 0.00 |
| 07/08/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 07/08/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 07/08/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 07/08/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 03-May-18 | | | Bond Future | 11.08 | 74.4622 | 11.0779 | 74.4622 | 0.00 |
| 07/08/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 708 | 0 | 708 | 0 | 0.00 |
| 07/08/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 823 | 0 | 823 | 0 | 0.00 |
| 07/08/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 766 | 0 | 766 | 0 | 0.00 |
| 07/08/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | ES42 On 03-August-17 | | | Bond Future | 11.08 | 80.7458 | 11.0800 | 80.7458 | 0.00 |
| 07/08/2017 | ES42 On 02-November-17 | | | Bond Future | 11.14 | 77.8048 | 11.1354 | 77.8048 | 7,957.00 |
| 07/08/2017 | ES42 On 01-February-18 | | | Bond Future | 11.24 | 79.2311 | 11.2421 | 79.2311 | 0.00 |
| 07/08/2017 | ES42 On 03-May-18 | | | Bond Future | 11.35 | 76.4626 | 11.3488 | 76.4626 | 0.00 |
| 07/08/2017 | GOVI On 02-November-17 | | | GOVI | 574.73 | 571.5290 | 574.7260 | 571.5290 | 583.00 |
| 07/08/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 22660 | 0 | 22660 | 0 | 0.00 |
| 07/08/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 22760 | 0 | 22760 | 0 | 0.00 |
| 07/08/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 22860 | 0 | 22860 | 0 | 0.00 |
| 07/08/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 07/08/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 07/08/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 07/08/2017 | GOVI On 01-February-18 | | | GOVI | 585.27 | 582.0090 | 585.2650 | 582.0090 | 0.00 |
| 07/08/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 42350 | 1 | 42350 | 1 | 0.00 |
| 07/08/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 42250 | 1 | 42250 | 1 | 0.00 |
| 07/08/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 42450 | 1 | 42450 | 1 | 0.00 |
| 07/08/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | GOVI On 03-May-18 | | | GOVI | 596.28 | 592.9750 | 596.2830 | 592.9750 | 0.00 |
| 07/08/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 60130 | 3 | 60130 | 3 | 0.00 |
| 07/08/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 59930 | 3 | 59930 | 3 | 0.00 |
| 07/08/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 60030 | 3 | 60030 | 3 | 0.00 |
| 07/08/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/08/2017 | IGOV On 02-November-17 | | | Index Future | 252.12 | 251.6300 | 252.1220 | 251.6300 | 1,161.00 |
| 07/08/2017 | IGOV On 01-February-18 | | | Index Future | 256.83 | 256.3280 | 256.8290 | 256.3280 | 0.00 |
| 07/08/2017 | IGOV On 03-May-18 | | | Index Future | 261.78 | 261.2760 | 261.7800 | 261.2760 | 0.00 |
| 07/08/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 07/08/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6125 | 99.6125 | 99.6125 | 0.00 |
| 07/08/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.76 | 99.7689 | 99.7602 | 99.7689 | 0.00 |
| 07/08/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.63 | 99.6505 | 99.6304 | 99.6505 | 0.00 |
| 07/08/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.70 | 99.7196 | 99.7004 | 99.7196 | 0.00 |
| 07/08/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.79 | 99.8147 | 99.7860 | 99.8147 | 0.00 |
| 07/08/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.79 | 99.8003 | 99.7883 | 99.8003 | 0.00 |
| 07/08/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.91 | 98.9283 | 98.9126 | 98.9283 | 0.00 |
| 07/08/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.39 | 98.4149 | 98.3879 | 98.4149 | 0.00 |
| 07/08/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.25 | 98.2800 | 98.2523 | 98.2800 | 0.00 |
| 07/08/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.54 | 98.5800 | 98.5400 | 98.5800 | 0.00 |
| 07/08/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.85 | 98.9039 | 98.8482 | 98.9039 | 0.00 |
| 07/08/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.16 | 99.2323 | 99.1639 | 99.2323 | 0.00 |
| 07/08/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.50 | 99.5870 | 99.5049 | 99.5870 | 0.00 |
| 07/08/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.42 | 95.5849 | 95.4208 | 95.5849 | 0.00 |
| 07/08/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.60 | 94.7848 | 94.6017 | 94.7848 | 0.00 |
| 07/08/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.75 | 93.9586 | 93.7520 | 93.9586 | 0.00 |
| 07/08/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.89 | 94.1087 | 93.8858 | 94.1087 | 0.00 |
| 07/08/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.04 | 96.2754 | 96.0405 | 96.2754 | 51.00 |
| 07/08/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.13 | 96.3800 | 96.1323 | 96.3800 | 0.00 |
| 07/08/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.30 | 97.5568 | 97.2993 | 97.5568 | 0.00 |
| 07/08/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.49 | 99.7549 | 99.4889 | 99.7549 | 0.00 |
| 07/08/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.10 | 94.5345 | 94.0976 | 94.5345 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.10 | 91.5555 | 91.1044 | 91.5555 | 0.00 |
| 07/08/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.86 | 90.3204 | 89.8556 | 90.3204 | 0.00 |
| 07/08/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.04 | 92.4991 | 92.0366 | 92.4991 | 0.00 |
| 07/08/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.84 | 96.2912 | 95.8399 | 96.2912 | 0.00 |
| 07/08/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.40 | 94.8532 | 94.4004 | 94.8532 | 0.00 |
| 07/08/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.49 | 96.9303 | 96.4864 | 96.9303 | 0.00 |
| 07/08/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.23 | 100.6641 | 100.2266 | 100.6641 | 0.00 |
| 07/08/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/08/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/08/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/08/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/08/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 7.0600 | 92.9400 | 0.00 |
| 07/08/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 6.93 | 93.0700 | 6.9300 | 93.0700 | 0.00 |
| 07/08/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 6.9000 | 93.1000 | 0.00 |
| 07/08/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 6.82 | 93.1800 | 6.8200 | 93.1800 | 0.00 |
| 07/08/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 6.7600 | 93.2400 | 0.00 |
| 07/08/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 6.7300 | 93.2700 | 0.00 |
| 07/08/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.66 | 93.3400 | 6.6600 | 93.3400 | 2,500.00 |
| 07/08/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.63 | 93.3700 | 6.6300 | 93.3700 | 0.00 |
| 07/08/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.65 | 93.3500 | 6.6500 | 93.3500 | 0.00 |
| 07/08/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 07/08/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.70 | 93.3000 | 6.7000 | 93.3000 | 0.00 |
| 07/08/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.77 | 93.2300 | 6.7700 | 93.2300 | 0.00 |
| 07/08/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.83 | 93.1700 | 6.8300 | 93.1700 | 0.00 |
| 07/08/2017 | R023 On 03-August-17 | | | Bond Future | 7.96 | 102.4531 | 7.9600 | 102.4531 | 0.00 |
| 07/08/2017 | R023 On 02-November-17 | | | Bond Future | 7.93 | 100.3133 | 7.9293 | 100.3133 | 53,785.00 |
| 07/08/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 2768 | 2 | 2768 | 2 | 0.00 |
| 07/08/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 07/08/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 07/08/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 07/08/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 07/08/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 07/08/2017 | R023 On 01-February-18 | | | Bond Future | 7.96 | 102.1528 | 7.9640 | 102.1528 | 0.00 |
| 07/08/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2141 | 2 | 2141 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 07/08/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2114 | 2 | 2114 | 2 | 0.00 |
| 07/08/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 07/08/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 07/08/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 07/08/2017 | R023 On 03-May-18 | | | Bond Future | 7.98 | 100.1473 | 7.9833 | 100.1473 | 0.00 |
| 07/08/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 07/08/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 07/08/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 07/08/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 07/08/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 07/08/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 07/08/2017 | R035 On 03-August-17 | | | Bond Future | 9.63 | 97.5342 | 9.6300 | 97.5342 | 0.00 |
| 07/08/2017 | R035 On 02-November-17 | | | Bond Future | 9.65 | 94.5888 | 9.6473 | 94.5888 | 12,213.00 |
| 07/08/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 456 | 1 | 456 | 1 | 0.00 |
| 07/08/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 376 | 1 | 376 | 1 | 0.00 |
| 07/08/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 296 | 1 | 296 | 1 | 0.00 |
| 07/08/2017 | R035 On 01-February-18 | | | Bond Future | 9.72 | 96.3233 | 9.7155 | 96.3233 | 0.00 |
| 07/08/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 07/08/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 07/08/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 07/08/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 07/08/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R035 On 03-May-18 | | | Bond Future | 9.78 | 93.6373 | 9.7761 | 93.6373 | 0.00 |
| 07/08/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 949 | 0 | 949 | 0 | 0.00 |
| 07/08/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 1025 | 0 | 1025 | 0 | 0.00 |
| 07/08/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 873 | 0 | 873 | 0 | 0.00 |
| 07/08/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R035 On 03-May-18 | 9.91 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R186 On 03-August-17 | | | Bond Future | 8.61 | 113.3423 | 8.6100 | 113.3423 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | | | Bond Future | 8.61 | 115.2151 | 8.6051 | 115.2151 | 164,900.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 2719 | 2 | 2719 | 2 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 2809 | 2 | 2809 | 2 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 3278 | 3 | 3278 | 3 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 2764 | 2 | 2764 | 2 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 668 | 1 | 668 | 1 | 5,000.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 1201 | 1 | 1201 | 1 | 2,500.00 |
| 07/08/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | | | Bond Future | 8.66 | 112.0279 | 8.6550 | 112.0279 | 198.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 1834 | 2 | 1834 | 2 | 1,460.00 |
| 07/08/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 407 | 0 | 407 | 0 | 1,460.00 |
| 07/08/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 3633 | 3 | 3633 | 3 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 4753 | 4 | 4753 | 4 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 3465 | 3 | 3465 | 3 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 3549 | 3 | 3549 | 3 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2647 | 2 | 2647 | 2 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 3507 | 3 | 3507 | 3 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 1402 | 2 | 1402 | 2 | 6,200.00 |
| 07/08/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 942 | 1 | 942 | 1 | 820.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 1490 | 2 | 1490 | 2 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 2027 | 2 | 2027 | 2 | 820.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 1467 | 2 | 1467 | 2 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 1445 | 2 | 1445 | 2 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 07/08/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 6553 | 7 | 6553 | 7 | 0.00 |
| 07/08/2017 | R186 On 03-May-18 | | | Bond Future | 8.70 | 114.1388 | 8.7004 | 114.1388 | 0.00 |
| 07/08/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3672 | 3 | 3672 | 3 | 0.00 |
| 07/08/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 07/08/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3597 | 3 | 3597 | 3 | 0.00 |
| 07/08/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 2241 | 3 | 2241 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 2267 | 3 | 2267 | 3 | 0.00 |
| 07/08/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 07/08/2017 | R197 On 03-August-17 | | | Bond Future | 295.13 | 295.1268 | 295.1268 | 295.1268 | 0.00 |
| 07/08/2017 | R197 On 02-November-17 | | | Bond Future | 301.06 | 300.5862 | 301.0606 | 300.5862 | 2,350.00 |
| 07/08/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 4099 | 5 | 4099 | 5 | 0.00 |
| 07/08/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 4089 | 5 | 4089 | 5 | 0.00 |
| 07/08/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 4109 | 5 | 4109 | 5 | 0.00 |
| 07/08/2017 | R197 On 01-February-18 | | | Bond Future | 299.63 | 299.1493 | 299.6319 | 299.1493 | 0.00 |
| 07/08/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 2028 | 3 | 2028 | 3 | 0.00 |
| 07/08/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 2038 | 3 | 2038 | 3 | 0.00 |
| 07/08/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 2048 | 3 | 2048 | 3 | 0.00 |
| 07/08/2017 | R197 On 03-May-18 | | | Bond Future | 305.41 | 304.9244 | 305.4097 | 304.9244 | 0.00 |
| 07/08/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 970 | 0 | 970 | 0 | 0.00 |
| 07/08/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 950 | 0 | 950 | 0 | 0.00 |
| 07/08/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 960 | 0 | 960 | 0 | 0.00 |
| 07/08/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 03-August-17 | | | Bond Future | 237.17 | 237.1678 | 237.1678 | 237.1678 | 0.00 |
| 07/08/2017 | R202 On 02-November-17 | | | Bond Future | 242.46 | 242.4733 | 242.4631 | 242.4733 | 28,504.00 |
| 07/08/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 11437 | 11 | 11437 | 11 | 0.00 |
| 07/08/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 11447 | 11 | 11447 | 11 | 0.00 |
| 07/08/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 11427 | 11 | 11427 | 11 | 0.00 |
| 07/08/2017 | R202 On 01-February-18 | | | Bond Future | 243.25 | 243.2562 | 243.2457 | 243.2562 | 0.00 |
| 07/08/2017 | R202 On 01-February-18 | 249.08 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 5824 | 6 | 5824 | 6 | 0.00 |
| 07/08/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 5814 | 6 | 5814 | 6 | 0.00 |
| 07/08/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 5834 | 6 | 5834 | 6 | 0.00 |
| 07/08/2017 | R202 On 03-May-18 | | | Bond Future | 247.94 | 247.9521 | 247.9359 | 247.9521 | 0.00 |
| 07/08/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 466 | 0 | 466 | 0 | 0.00 |
| 07/08/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 07/08/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 07/08/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R203 On 03-August-17 | | | Bond Future | 7.00 | 103.3717 | 7.0000 | 103.3717 | 0.00 |
| 07/08/2017 | R204 On 03-August-17 | | | Bond Future | 7.11 | 102.1838 | 7.1050 | 102.1838 | 0.00 |
| 07/08/2017 | R204 On 02-November-17 | | | Bond Future | 7.01 | 104.0259 | 7.0076 | 104.0259 | 44,643.00 |
| 07/08/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 07/08/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 07/08/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 07/08/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R204 On 01-February-18 | | | Bond Future | 6.88 | 101.8954 | 6.8845 | 101.8954 | 0.00 |
| 07/08/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 07/08/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 07/08/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 07/08/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 07/08/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 07/08/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 07/08/2017 | R204 On 03-May-18 | | | Bond Future | 6.59 | 103.8153 | 6.5878 | 103.8153 | 0.00 |
| 07/08/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 07/08/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 07/08/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 07/08/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 07/08/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 68 | 0 | 68 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 07/08/2017 | R207 On 03-August-17 | | | Bond Future | 7.38 | 100.1805 | 7.3800 | 100.1805 | 0.00 |
| 07/08/2017 | R207 On 02-November-17 | | | Bond Future | 7.31 | 101.9467 | 7.3135 | 101.9467 | 40,855.00 |
| 07/08/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1421 | 1 | 1421 | 1 | 0.00 |
| 07/08/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 07/08/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1440 | 1 | 1440 | 1 | 0.00 |
| 07/08/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 07/08/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 07/08/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 07/08/2017 | R207 On 01-February-18 | | | Bond Future | 7.29 | 100.1751 | 7.2940 | 100.1751 | 0.00 |
| 07/08/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 07/08/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 07/08/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 07/08/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 07/08/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 07/08/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 07/08/2017 | R207 On 03-May-18 | | | Bond Future | 7.25 | 102.0626 | 7.2521 | 102.0626 | 0.00 |
| 07/08/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 07/08/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 07/08/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 07/08/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 07/08/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 07/08/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 07/08/2017 | R208 On 03-August-17 | | | Bond Future | 7.54 | 99.9228 | 7.5350 | 99.9228 | 0.00 |
| 07/08/2017 | R208 On 02-November-17 | | | Bond Future | 7.49 | 98.2728 | 7.4856 | 98.2728 | 32,234.00 |
| 07/08/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 07/08/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 07/08/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 07/08/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 07/08/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 07/08/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 07/08/2017 | R208 On 01-February-18 | | | Bond Future | 7.49 | 100.0747 | 7.4932 | 100.0747 | 0.00 |
| 07/08/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 07/08/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1317 | 1 | 1317 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 07/08/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 07/08/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 07/08/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 07/08/2017 | R208 On 03-May-18 | | | Bond Future | 7.48 | 98.5588 | 7.4813 | 98.5588 | 0.00 |
| 07/08/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 07/08/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 07/08/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 07/08/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 07/08/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 07/08/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 07/08/2017 | R209 On 03-August-17 | | | Bond Future | 9.60 | 73.4169 | 9.5950 | 73.4169 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | | | Bond Future | 9.61 | 71.3824 | 9.6098 | 71.3824 | 83,118.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1569 | 1 | 1569 | 1 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1630 | 1 | 1630 | 1 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2353 | 2 | 2353 | 2 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1600 | 1 | 1600 | 1 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 459 | 0 | 459 | 0 | 4,100.00 |
| 07/08/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 6373 | 6 | 6373 | 6 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 39 | 0 | 39 | 0 | 2,800.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 1429 | 2 | 1429 | 2 | 6,500.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 9618 | 10 | 9618 | 10 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 4697 | 5 | 4697 | 5 | 0.00 |
| 07/08/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 215 | 0 | 215 | 0 | 1,300.00 |
| 07/08/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 867 | 1 | 867 | 1 | 3,360.00 |
| 07/08/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 07/08/2017 | R209 On 01-February-18 | | | Bond Future | 9.67 | 72.6913 | 9.6686 | 72.6913 | 0.00 |
| 07/08/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2742 | 2 | 2742 | 2 | 0.00 |
| 07/08/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2811 | 3 | 2811 | 3 | 0.00 |
| 07/08/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2776 | 3 | 2776 | 3 | 0.00 |
| 07/08/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 2471 | 3 | 2471 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 07/08/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 2439 | 3 | 2439 | 3 | 0.00 |
| 07/08/2017 | R209 On 03-May-18 | | | Bond Future | 9.72 | 70.9113 | 9.7237 | 70.9113 | 0.00 |
| 07/08/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3688 | 3 | 3688 | 3 | 0.00 |
| 07/08/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3723 | 3 | 3723 | 3 | 0.00 |
| 07/08/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3653 | 3 | 3653 | 3 | 0.00 |
| 07/08/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 07/08/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 07/08/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 07/08/2017 | R210 On 03-August-17 | | | Bond Future | 184.70 | 184.7002 | 184.7002 | 184.7002 | 0.00 |
| 07/08/2017 | R210 On 02-November-17 | | | Bond Future | 186.24 | 185.7315 | 186.2418 | 185.7315 | 2,179.00 |
| 07/08/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 5828 | 6 | 5828 | 6 | 0.00 |
| 07/08/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 5848 | 6 | 5848 | 6 | 0.00 |
| 07/08/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 5838 | 6 | 5838 | 6 | 0.00 |
| 07/08/2017 | R210 On 01-February-18 | | | Bond Future | 189.72 | 189.1989 | 189.7183 | 189.1989 | 0.00 |
| 07/08/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 2662 | 3 | 2662 | 3 | 0.00 |
| 07/08/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 2652 | 3 | 2652 | 3 | 0.00 |
| 07/08/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 2642 | 3 | 2642 | 3 | 0.00 |
| 07/08/2017 | R210 On 03-May-18 | | | Bond Future | 190.93 | 190.4025 | 190.9278 | 190.4025 | 0.00 |
| 07/08/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 07/08/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 512 | 1 | 512 | 1 | 0.00 |
| 07/08/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 07/08/2017 | R212 On 03-August-17 | | | Bond Future | 148.18 | 148.1783 | 148.1783 | 148.1783 | 0.00 |
| 07/08/2017 | R212 On 02-November-17 | | | Bond Future | 151.23 | 151.0455 | 151.2287 | 151.0455 | 3,812.00 |
| 07/08/2017 | R212 On 02-November-17 | 152.40 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 07/08/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 07/08/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1171 | 1 | 1171 | 1 | 0.00 |
| 07/08/2017 | R212 On 01-February-18 | | | Bond Future | 151.99 | 151.8056 | 151.9918 | 151.8056 | 0.00 |
| 07/08/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 07/08/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 07/08/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 07/08/2017 | R212 On 03-May-18 | | | Bond Future | 154.92 | 154.7361 | 154.9226 | 154.7361 | 0.00 |
| 07/08/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 643 | 0 | 643 | 0 | 0.00 |
| 07/08/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 623 | 0 | 623 | 0 | 0.00 |
| 07/08/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 633 | 0 | 633 | 0 | 0.00 |
| 07/08/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/08/2017 | R213 On 03-August-17 | | | Bond Future | 9.25 | 85.8650 | 9.2500 | 85.8650 | 0.00 |
| 07/08/2017 | R213 On 02-November-17 | | | Bond Future | 9.25 | 83.6923 | 9.2542 | 83.6923 | 62,970.00 |
| 07/08/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 07/08/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 07/08/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 07/08/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 07/08/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 07/08/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 1463 | 2 | 1463 | 2 | 0.00 |
| 07/08/2017 | R213 On 01-February-18 | | | Bond Future | 9.31 | 85.2270 | 9.3140 | 85.2270 | 0.00 |
| 07/08/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 07/08/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 07/08/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 07/08/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 2201 | 2 | 2201 | 2 | 0.00 |
| 07/08/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 2229 | 3 | 2229 | 3 | 0.00 |
| 07/08/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 2172 | 2 | 2172 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R213 On 03-May-18 | | | Bond Future | 9.37 | 83.2829 | 9.3658 | 83.2829 | 0.00 |
| 07/08/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 07/08/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 07/08/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 07/08/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2532 | 3 | 2532 | 3 | 0.00 |
| 07/08/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 07/08/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2558 | 3 | 2558 | 3 | 0.00 |
| 07/08/2017 | R214 On 03-August-17 | | | Bond Future | 9.78 | 72.8328 | 9.7800 | 72.8328 | 0.00 |
| 07/08/2017 | R214 On 02-November-17 | | | Bond Future | 9.79 | 70.7057 | 9.7925 | 70.7057 | 44,061.00 |
| 07/08/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1299 | 1 | 1299 | 1 | 0.00 |
| 07/08/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 07/08/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1326 | 1 | 1326 | 1 | 0.00 |
| 07/08/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 07/08/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 07/08/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 07/08/2017 | R214 On 01-February-18 | | | Bond Future | 9.86 | 72.0022 | 9.8550 | 72.0022 | 0.00 |
| 07/08/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2645 | 2 | 2645 | 2 | 0.00 |
| 07/08/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2713 | 2 | 2713 | 2 | 0.00 |
| 07/08/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2679 | 2 | 2679 | 2 | 0.00 |
| 07/08/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 2849 | 3 | 2849 | 3 | 0.00 |
| 07/08/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 07/08/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 07/08/2017 | R214 On 03-May-18 | | | Bond Future | 9.91 | 70.0624 | 9.9106 | 70.0624 | 0.00 |
| 07/08/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3648 | 3 | 3648 | 3 | 0.00 |
| 07/08/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3682 | 3 | 3682 | 3 | 0.00 |
| 07/08/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3613 | 3 | 3613 | 3 | 0.00 |
| 07/08/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 07/08/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 07/08/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 07/08/2017 | R248 On 03-August-17 | | | Bond Future | 9.85 | 93.2402 | 9.8500 | 93.2402 | 0.00 |
| 07/08/2017 | R248 On 02-November-17 | | | Bond Future | 9.86 | 90.3023 | 9.8646 | 90.3023 | 75,988.00 |
| 07/08/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 07/08/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 07/08/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1684 | 1 | 1684 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/08/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 3674 | 4 | 3674 | 4 | 0.00 |
| 07/08/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 07/08/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 07/08/2017 | R248 On 01-February-18 | | | Bond Future | 9.93 | 91.9582 | 9.9296 | 91.9582 | 170.00 |
| 07/08/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 07/08/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3503 | 3 | 3503 | 3 | 0.00 |
| 07/08/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 07/08/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 3760 | 4 | 3760 | 4 | 0.00 |
| 07/08/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 07/08/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 3716 | 4 | 3716 | 4 | 0.00 |
| 07/08/2017 | R248 On 03-May-18 | | | Bond Future | 9.99 | 89.2534 | 9.9875 | 89.2534 | 0.00 |
| 07/08/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 4823 | 4 | 4823 | 4 | 0.00 |
| 07/08/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 4779 | 4 | 4779 | 4 | 0.00 |
| 07/08/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 4734 | 4 | 4734 | 4 | 0.00 |
| 07/08/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 4168 | 4 | 4168 | 4 | 0.00 |
| 07/08/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 4207 | 5 | 4207 | 5 | 0.00 |
| 07/08/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |