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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/07/2017 TO: 05/07/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0857 On 31-March-21 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 2025 On 03-August-17 | | | Bond Future | 127.57 | 127.6956 | 127.5657 | 127.6956 | 2,414.00 |
| 05/07/2017 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 6394 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 6414 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 6404 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | 2025 On 02-November-17 | | | Bond Future | 130.03 | 130.1611 | 130.0288 | 130.1611 | 0.00 |
| 05/07/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2025 On 01-February-18 | | | Bond Future | 131.25 | 131.3841 | 131.2472 | 131.3841 | 0.00 |
| 05/07/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 2643 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 2633 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 2653 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2029 On 03-August-17 | | | Bond Future | 99.39 | 99.4216 | 99.3899 | 99.4216 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 2029 On 01-February-18 | | | Bond Future | 102.28 | 102.3187 | 102.2844 | 102.3187 | 0.00 |
| 05/07/2017 | 2030 On 03-August-17 | | | Bond Future | 9.39 | 90.5166 | 90.0507 | 90.5166 | 43,303.00 |
| 05/07/2017 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 02-November-17 | | | Bond Future | 9.45 | 92.2443 | 91.7696 | 92.2443 | 1.00 |
| 05/07/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 643 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 576 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 711 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | 2030 On 01-February-18 | | | Bond Future | 9.50 | 90.0297 | 89.5453 | 90.0297 | 0.00 |
| 05/07/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 711 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 777 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 843 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | 2032 On 03-August-17 | | | Bond Future | 9.58 | 93.0595 | 92.5252 | 93.0595 | 27,082.00 |
| 05/07/2017 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 696 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 670 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 1668 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 1762 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 1715 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | 2032 On 02-November-17 | | | Bond Future | 9.64 | 90.6778 | 90.1335 | 90.6778 | 0.00 |
| 05/07/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 1789 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 1819 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 1850 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 2904 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 2946 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2032 On 01-February-18 | | | Bond Future | 9.70 | 92.4379 | 91.8825 | 92.4379 | 0.00 |
| 05/07/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 2540 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 2606 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 3548 | 3 | 4 | 3 | 0.00 |
| 05/07/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 3510 | 3 | 4 | 3 | 0.00 |
| 05/07/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 3587 | 3 | 4 | 3 | 0.00 |
| 05/07/2017 | 2033 On 03-August-17 | | | Bond Future | 104.16 | 104.1893 | 104.1558 | 104.1893 | 6,534.00 |
| 05/07/2017 | 2033 On 03-August-17 | 113.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 03-August-17 | 113.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 8964 | 9 | 9 | 9 | 0.00 |
| 05/07/2017 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 8974 | 9 | 9 | 9 | 0.00 |
| 05/07/2017 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 8984 | 9 | 9 | 9 | 0.00 |
| 05/07/2017 | 2033 On 02-November-17 | | | Bond Future | 105.09 | 105.1283 | 105.0944 | 105.1283 | 0.00 |
| 05/07/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 4986 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 4996 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 4976 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | 2033 On 01-February-18 | | | Bond Future | 107.17 | 107.2082 | 107.1720 | 107.2082 | 0.00 |
| 05/07/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 2468 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 2488 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 2478 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 2037 On 03-August-17 | | | Bond Future | 9.82 | 89.1973 | 88.8164 | 89.1973 | 66,825.00 |
| 05/07/2017 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 533 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 490 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 2505 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 2446 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 2565 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | 2037 On 02-November-17 | | | Bond Future | 9.88 | 90.8997 | 90.5117 | 90.8997 | 233.00 |
| 05/07/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1856 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1888 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 3507 | 3 | 4 | 3 | 0.00 |
| 05/07/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 3555 | 3 | 4 | 3 | 0.00 |
| 05/07/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 3603 | 3 | 4 | 3 | 0.00 |
| 05/07/2017 | 2037 On 01-February-18 | | | Bond Future | 9.93 | 88.4087 | 88.0127 | 88.4087 | 0.00 |
| 05/07/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3086 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 3910 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 3869 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 3951 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2038 On 03-August-17 | | | Bond Future | 129.65 | 129.6968 | 129.6535 | 129.6968 | 22,601.00 |
| 05/07/2017 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 11516 | 11 | 12 | 11 | 0.00 |
| 05/07/2017 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 11506 | 11 | 12 | 11 | 0.00 |
| 05/07/2017 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 11526 | 11 | 12 | 11 | 0.00 |
| 05/07/2017 | 2038 On 02-November-17 | | | Bond Future | 132.16 | 132.2009 | 132.1569 | 132.2009 | 0.00 |
| 05/07/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 02-November-17 | 136.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 4663 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 4643 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 4653 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | 2038 On 01-February-18 | | | Bond Future | 133.25 | 133.2953 | 133.2484 | 133.2953 | 0.00 |
| 05/07/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 3682 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 3692 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 3702 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2040 On 03-August-17 | | | Bond Future | 9.90 | 92.5412 | 92.1351 | 92.5412 | 14,089.00 |
| 05/07/2017 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 2829 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2040 On 02-November-17 | | | Bond Future | 9.96 | 94.3076 | 93.8939 | 94.3076 | 0.00 |
| 05/07/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 4237 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 4292 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 4347 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2040 On 01-February-18 | | | Bond Future | 10.01 | 91.6324 | 91.2102 | 91.6324 | 0.00 |
| 05/07/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3173 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3249 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3211 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 4355 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 4309 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2044 On 03-August-17 | | | Bond Future | 9.93 | 89.7149 | 89.2192 | 89.7149 | 24,396.00 |
| 05/07/2017 | 2044 On 03-August-17 | 9.63 | Call | Bond Future | 473 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 453 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 494 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 3127 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 3059 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 2991 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2044 On 02-November-17 | | | Bond Future | 9.98 | 91.4272 | 90.9223 | 91.4272 | 200.00 |
| 05/07/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1765 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 4513 | 4 | 5 | 4 | 0.00 |
| 05/07/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 4399 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2044 On 01-February-18 | | | Bond Future | 10.04 | 88.8213 | 88.3061 | 88.8213 | 0.00 |
| 05/07/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3241 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3279 | 4 | 3 | 4 | 0.00 |
| 05/07/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3203 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 4404 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 4358 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 4451 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2046 On 03-August-17 | | | Bond Future | 125.21 | 125.2530 | 125.2128 | 125.2530 | 23,901.00 |
| 05/07/2017 | 2046 On 03-August-17 | 141.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 15977 | 16 | 16 | 16 | 0.00 |
| 05/07/2017 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 15957 | 16 | 16 | 16 | 0.00 |
| 05/07/2017 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 15967 | 16 | 16 | 16 | 0.00 |
| 05/07/2017 | 2046 On 02-November-17 | | | Bond Future | 126.05 | 126.0883 | 126.0474 | 126.0883 | 0.00 |
| 05/07/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 10263 | 10 | 10 | 10 | 0.00 |
| 05/07/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 10273 | 10 | 10 | 10 | 0.00 |
| 05/07/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 10253 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | 2046 On 01-February-18 | | | Bond Future | 128.54 | 128.5827 | 128.5392 | 128.5827 | 0.00 |
| 05/07/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 4361 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 4371 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 4381 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | 2050 On 03-August-17 | | | Bond Future | 131.09 | 131.1359 | 131.0941 | 131.1359 | 26,191.00 |
| 05/07/2017 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 18136 | 18 | 18 | 18 | 0.00 |
| 05/07/2017 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 18146 | 18 | 18 | 18 | 0.00 |
| 05/07/2017 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 18126 | 18 | 18 | 18 | 0.00 |
| 05/07/2017 | 2050 On 02-November-17 | | | Bond Future | 133.63 | 133.6677 | 133.6253 | 133.6677 | 0.00 |
| 05/07/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 11025 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 11035 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 11045 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | 2050 On 01-February-18 | | | Bond Future | 134.58 | 134.6206 | 134.5750 | 134.6206 | 0.00 |
| 05/07/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 5665 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 5675 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 5655 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | 8657 On 21-December-26 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | AL37 On 03-August-17 | | | Index Future | 540.77 | 542.0560 | 540.7680 | 542.0560 | 0.00 |
| 05/07/2017 | AL37 On 02-November-17 | | | Index Future | 551.09 | 552.4020 | 551.0900 | 552.4020 | 0.00 |
| 05/07/2017 | AL37 On 01-February-18 | | | Index Future | 561.78 | 563.1250 | 561.7840 | 563.1250 | 0.00 |
| 05/07/2017 | AL7T On 03-August-17 | | | Index Future | 619.24 | 621.8570 | 619.2350 | 621.8570 | 0.00 |
| 05/07/2017 | AL7T On 02-November-17 | | | Index Future | 631.06 | 633.7250 | 631.0550 | 633.7250 | 0.00 |
| 05/07/2017 | AL7T On 01-February-18 | | | Index Future | 643.30 | 646.0260 | 643.3010 | 646.0260 | 0.00 |
| 05/07/2017 | ALBI On 03-August-17 | | | Index Future | 557.72 | 560.0880 | 557.7230 | 560.0880 | 596.00 |
| 05/07/2017 | ALBI On 02-November-17 | | | Index Future | 568.37 | 570.7770 | 568.3680 | 570.7770 | 0.00 |
| 05/07/2017 | ALBI On 01-February-18 | | | Index Future | 579.40 | 581.8570 | 579.3980 | 581.8570 | 0.00 |
| 05/07/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C070 On 01-August-21 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/07/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | C446 On 31-March-46 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/07/2017 | EL28 On 03-August-17 | | | Bond Future | 127.40 | 127.3204 | 127.4046 | 127.3204 | 0.00 |
| 05/07/2017 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 03-August-17 | 135.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 7765 | 8 | 8 | 8 | 0.00 |
| 05/07/2017 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 7755 | 8 | 8 | 8 | 0.00 |
| 05/07/2017 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 7775 | 8 | 8 | 8 | 0.00 |
| 05/07/2017 | EL28 On 02-November-17 | | | Bond Future | 128.12 | 128.0348 | 128.1208 | 128.0348 | 0.00 |
| 05/07/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 5749 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 5759 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 5769 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | EL28 On 01-February-18 | | | Bond Future | 130.65 | 130.5679 | 130.6536 | 130.5679 | 0.00 |
| 05/07/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 1656 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 1646 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | ES33 On 03-August-17 | | | Bond Future | 10.93 | 77.5106 | 77.2250 | 77.5106 | 9,466.00 |
| 05/07/2017 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 2472 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 2409 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | ES33 On 02-November-17 | | | Bond Future | 11.03 | 75.1984 | 74.9074 | 75.1984 | 0.00 |
| 05/07/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 2178 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 2240 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | ES33 On 01-February-18 | | | Bond Future | 11.13 | 76.6580 | 76.3610 | 76.6580 | 0.00 |
| 05/07/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 773 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 714 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | ES42 On 03-August-17 | | | Bond Future | 11.10 | 80.9620 | 80.6380 | 80.9620 | 7,957.00 |
| 05/07/2017 | ES42 On 02-November-17 | | | Bond Future | 11.19 | 78.2456 | 77.9156 | 78.2456 | 0.00 |
| 05/07/2017 | ES42 On 01-February-18 | | | Bond Future | 11.29 | 79.7644 | 79.4275 | 79.7644 | 0.00 |
| 05/07/2017 | GOVI On 03-August-17 | | | GOVI | 556.27 | 558.6790 | 556.2670 | 558.6790 | 411.00 |
| 05/07/2017 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 48330 | 2 | 5 | 2 | 0.00 |
| 05/07/2017 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 48430 | 2 | 5 | 2 | 0.00 |
| 05/07/2017 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 48230 | 2 | 5 | 2 | 0.00 |
| 05/07/2017 | GOVI On 02-November-17 | | | GOVI | 566.89 | 569.3420 | 566.8850 | 569.3420 | 0.00 |
| 05/07/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 55650 | 3 | 6 | 3 | 0.00 |
| 05/07/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 55750 | 3 | 6 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 55550 | 3 | 6 | 3 | 0.00 |
| 05/07/2017 | GOVI On 01-February-18 | | | GOVI | 577.89 | 580.3930 | 577.8860 | 580.3930 | 0.00 |
| 05/07/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 31440 | 1 | 3 | 1 | 0.00 |
| 05/07/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 31540 | 1 | 3 | 1 | 0.00 |
| 05/07/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 31340 | 1 | 3 | 1 | 0.00 |
| 05/07/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/07/2017 | IGOV On 03-August-17 | | | Index Future | 247.35 | 247.3700 | 247.3450 | 247.3700 | 1,319.00 |
| 05/07/2017 | IGOV On 02-November-17 | | | Index Future | 252.12 | 252.1450 | 252.1200 | 252.1450 | 0.00 |
| 05/07/2017 | IGOV On 01-February-18 | | | Index Future | 257.10 | 257.1340 | 257.1040 | 257.1340 | 0.00 |
| 05/07/2017 | ILBI On 03-August-17 | | | Index Future | 695.69 | 695.6940 | 695.6940 | 695.6940 | 0.00 |
| 05/07/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 05/07/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6126 | 99.6126 | 99.6126 | 0.00 |
| 05/07/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.82 | 99.8209 | 99.8210 | 99.8209 | 0.00 |
| 05/07/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.77 | 99.7737 | 99.7744 | 99.7737 | 0.00 |
| 05/07/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.94 | 99.9347 | 99.9354 | 99.9347 | 0.00 |
| 05/07/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.09 | 100.0902 | 100.0947 | 100.0902 | 0.00 |
| 05/07/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.85 | 99.8479 | 99.8483 | 99.8479 | 0.00 |
| 05/07/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.06 | 99.0556 | 99.0555 | 99.0556 | 0.00 |
| 05/07/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.62 | 98.6215 | 98.6231 | 98.6215 | 0.00 |
| 05/07/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.56 | 98.5600 | 98.5644 | 98.5600 | 0.00 |
| 05/07/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.95 | 98.9500 | 98.9500 | 98.9500 | 0.00 |
| 05/07/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.36 | 99.3477 | 99.3616 | 99.3477 | 0.00 |
| 05/07/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.78 | 99.7554 | 99.7768 | 99.7554 | 0.00 |
| 05/07/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 100.22 | 100.1862 | 100.2176 | 100.1862 | 0.00 |
| 05/07/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.64 | 96.5383 | 96.6425 | 96.5383 | 0.00 |
| 05/07/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.92 | 95.8009 | 95.9214 | 95.8009 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 95.17 | 95.0333 | 95.1706 | 95.0333 | 0.00 |
| 05/07/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 95.39 | 95.2403 | 95.3933 | 95.2403 | 0.00 |
| 05/07/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 97.62 | 97.4517 | 97.6184 | 97.4517 | 51.00 |
| 05/07/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.79 | 97.6112 | 97.7907 | 97.6112 | 0.00 |
| 05/07/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 99.02 | 98.8288 | 99.0189 | 98.8288 | 0.00 |
| 05/07/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 101.24 | 101.0453 | 101.2407 | 101.0453 | 0.00 |
| 05/07/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.31 | 95.9945 | 96.3141 | 95.9945 | 0.00 |
| 05/07/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 93.40 | 93.0631 | 93.3970 | 93.0631 | 0.00 |
| 05/07/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 92.21 | 91.8596 | 92.2052 | 91.8596 | 0.00 |
| 05/07/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.39 | 94.0410 | 94.3894 | 94.0410 | 0.00 |
| 05/07/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 98.17 | 97.8261 | 98.1717 | 97.8261 | 0.00 |
| 05/07/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 96.80 | 96.4448 | 96.7964 | 96.4448 | 0.00 |
| 05/07/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 98.88 | 98.5301 | 98.8813 | 98.5301 | 0.00 |
| 05/07/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.59 | 102.2409 | 102.5895 | 102.2409 | 0.00 |
| 05/07/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 05/07/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 05/07/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 05/07/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 05/07/2017 | JBAF On 19-July-17 | | | Jibar Tradeable Future | 7.29 | 92.7100 | 92.7100 | 92.7100 | 0.00 |
| 05/07/2017 | JBAF On 16-August-17 | | | Jibar Tradeable Future | 7.27 | 92.7300 | 92.7300 | 92.7300 | 0.00 |
| 05/07/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.18 | 92.8200 | 92.8200 | 92.8200 | 0.00 |
| 05/07/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 7.14 | 92.8600 | 92.8600 | 92.8600 | 0.00 |
| 05/07/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 92.9300 | 92.9300 | 0.00 |
| 05/07/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.02 | 92.9800 | 92.9800 | 92.9800 | 0.00 |
| 05/07/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 93.1000 | 93.1000 | 2,500.00 |
| 05/07/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 93.1400 | 93.1400 | 0.00 |
| 05/07/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 93.1100 | 93.1100 | 0.00 |
| 05/07/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 05/07/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.93 | 93.0700 | 93.0700 | 93.0700 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 93.0200 | 93.0200 | 0.00 |
| 05/07/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.04 | 92.9600 | 92.9600 | 92.9600 | 0.00 |
| 05/07/2017 | R023 On 03-August-17 | | | Bond Future | 8.24 | 101.4916 | 101.2304 | 101.4916 | 38,422.00 |
| 05/07/2017 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 1588 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 1623 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R023 On 02-November-17 | | | Bond Future | 8.27 | 99.4985 | 99.2325 | 99.4985 | 0.00 |
| 05/07/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 1751 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 1808 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 542 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 530 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 555 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R023 On 01-February-18 | | | Bond Future | 8.30 | 101.4299 | 101.1581 | 101.4299 | 0.00 |
| 05/07/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 1442 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 1463 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 1421 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 1363 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 1345 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 1383 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R035 On 03-August-17 | | | Bond Future | 9.74 | 97.0534 | 96.6693 | 97.0534 | 11,069.00 |
| 05/07/2017 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 03-August-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 1831 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 1750 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R035 On 02-November-17 | | | Bond Future | 9.80 | 94.4050 | 94.0139 | 94.4050 | 0.00 |
| 05/07/2017 | R035 On 02-November-17 | 9.60 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 1487 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 1566 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 1646 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R035 On 01-February-18 | | | Bond Future | 9.86 | 96.2376 | 95.8382 | 96.2376 | 0.00 |
| 05/07/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 843 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 999 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 921 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | | | Bond Future | 8.87 | 112.0784 | 111.6120 | 112.0784 | 131,630.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.90 | Call | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 9.50 | Call | Bond Future | 4192 | 5 | 4 | 5 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 9.35 | Call | Bond Future | 3296 | 4 | 3 | 4 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.75 | Call | Bond Future | 612 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.65 | Call | Bond Future | 393 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.80 | Call | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 9.00 | Call | Bond Future | 1476 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.85 | Call | Bond Future | 904 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.90 | Put | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 9.50 | Put | Bond Future | 48 | 0 | 0 | 0 | 6,500.00 |
| 05/07/2017 | R186 On 03-August-17 | 9.35 | Put | Bond Future | 112 | 0 | 0 | 0 | 750.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.75 | Put | Bond Future | 1390 | 1 | 1 | 1 | 3,654.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.65 | Put | Bond Future | 1850 | 1 | 2 | 1 | 2,500.00 |
| 05/07/2017 | R186 On 03-August-17 | 9.00 | Put | Bond Future | 580 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.80 | Put | Bond Future | 1190 | 1 | 1 | 1 | 7,100.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 759 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R186 On 03-August-17 | 8.85 | Put | Bond Future | 1009 | 1 | 1 | 1 | 750.00 |
| 05/07/2017 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R186 On 02-November-17 | | | Bond Future | 8.91 | 114.2176 | 113.7424 | 114.2176 | 4.00 |
| 05/07/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 1846 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 2261 | 3 | 2 | 3 | 0.00 |
| 05/07/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 1989 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 2054 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 1684 | 1 | 2 | 1 | 5,000.00 |
| 05/07/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 2021 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R186 On 01-February-18 | | | Bond Future | 8.96 | 111.1320 | 110.6470 | 111.1320 | 0.00 |
| 05/07/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 2618 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 2560 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 2530 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 2500 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R197 On 03-August-17 | | | Bond Future | 294.79 | 294.8835 | 294.7891 | 294.8835 | 2,350.00 |
| 05/07/2017 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 13271 | 13 | 13 | 13 | 0.00 |
| 05/07/2017 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 13281 | 13 | 13 | 13 | 0.00 |
| 05/07/2017 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 13261 | 13 | 13 | 13 | 0.00 |
| 05/07/2017 | R197 On 02-November-17 | | | Bond Future | 300.48 | 300.5769 | 300.4811 | 300.5769 | 0.00 |
| 05/07/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 4679 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 4689 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 4669 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R197 On 01-February-18 | | | Bond Future | 299.37 | 299.4704 | 299.3680 | 299.4704 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 2312 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 2302 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 2292 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R202 On 03-August-17 | | | Bond Future | 238.70 | 238.7779 | 238.7015 | 238.7779 | 30,561.00 |
| 05/07/2017 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 19659 | 20 | 20 | 20 | 0.00 |
| 05/07/2017 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 19669 | 20 | 20 | 20 | 0.00 |
| 05/07/2017 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 19649 | 20 | 20 | 20 | 0.00 |
| 05/07/2017 | R202 On 02-November-17 | | | Bond Future | 243.31 | 243.3881 | 243.3103 | 243.3881 | 0.00 |
| 05/07/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 10580 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 10590 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 10600 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | R202 On 01-February-18 | | | Bond Future | 244.37 | 244.4571 | 244.3737 | 244.4571 | 0.00 |
| 05/07/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 4696 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 4706 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 4686 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R203 On 03-August-17 | | | Bond Future | 7.42 | 103.3341 | 103.3264 | 103.3341 | 0.00 |
| 05/07/2017 | R203 On 03-August-17 | 4.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 273 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 03-August-17 | | | Bond Future | 7.57 | 101.6437 | 101.5884 | 101.6437 | 42,011.00 |
| 05/07/2017 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 02-November-17 | | | Bond Future | 7.52 | 103.5837 | 103.5275 | 103.5837 | 0.00 |
| 05/07/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 277 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 01-February-18 | | | Bond Future | 7.42 | 101.5543 | 101.4964 | 101.5543 | 0.00 |
| 05/07/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 288 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 03-August-17 | | | Bond Future | 7.73 | 99.5453 | 99.4228 | 99.5453 | 45,818.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1004 | 1 | 1 | 1 | 51.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1424 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1466 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1445 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R207 On 02-November-17 | | | Bond Future | 7.72 | 101.4453 | 101.3205 | 101.4453 | 0.00 |
| 05/07/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 769 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 01-February-18 | | | Bond Future | 7.70 | 99.7724 | 99.6447 | 99.7724 | 0.00 |
| 05/07/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 561 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 552 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 570 | 0 | 1 | 0 | 0.00 |
| 05/07/2017 | R208 On 03-August-17 | | | Bond Future | 7.84 | 99.1877 | 99.0007 | 99.1877 | 36,711.00 |
| 05/07/2017 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 1429 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 1486 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 1457 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R208 On 02-November-17 | | | Bond Future | 7.84 | 97.6790 | 97.4885 | 97.6790 | 0.00 |
| 05/07/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 1230 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 1208 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R208 On 01-February-18 | | | Bond Future | 7.84 | 99.5750 | 99.3803 | 99.5750 | 0.00 |
| 05/07/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 812 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 799 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R209 On 03-August-17 | | | Bond Future | 9.71 | 72.9935 | 72.6717 | 72.9935 | 73,971.00 |
| 05/07/2017 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 369 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 2111 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 2214 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | | | Bond Future | 9.76 | 71.2368 | 70.9089 | 71.2368 | 800.00 |
| 05/07/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3040 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1522 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1470 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 491 | 1 | 0 | 1 | 4,100.00 |
| 05/07/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 5694 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 63 | 0 | 0 | 0 | 2,800.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1496 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 1501 | 1 | 2 | 1 | 3,360.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 5718 | 5 | 6 | 5 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 524 | 0 | 1 | 0 | 1,300.00 |
| 05/07/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 10630 | 10 | 11 | 10 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 3060 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 2978 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 2205 | 2 | 2 | 2 | 6,500.00 |
| 05/07/2017 | R209 On 01-February-18 | | | Bond Future | 9.81 | 72.6195 | 72.2849 | 72.6195 | 0.00 |
| 05/07/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2513 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2574 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 3137 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R210 On 03-August-17 | | | Bond Future | 185.37 | 185.2538 | 185.3653 | 185.2538 | 1,675.00 |
| 05/07/2017 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 03-August-17 | 196.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 10925 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 10915 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 10935 | 11 | 11 | 11 | 0.00 |
| 05/07/2017 | R210 On 02-November-17 | | | Bond Future | 186.54 | 186.4308 | 186.5448 | 186.4308 | 0.00 |
| 05/07/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 5535 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 5545 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 5525 | 6 | 6 | 6 | 0.00 |
| 05/07/2017 | R210 On 01-February-18 | | | Bond Future | 190.23 | 190.1192 | 190.2326 | 190.1192 | 0.00 |
| 05/07/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 2147 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R212 On 03-August-17 | | | Bond Future | 147.95 | 148.0600 | 147.9492 | 148.0600 | 4,858.00 |
| 05/07/2017 | R212 On 03-August-17 | 153.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R212 On 03-August-17 | 153.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R212 On 03-August-17 | 153.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 5391 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 5401 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 5411 | 5 | 5 | 5 | 0.00 |
| 05/07/2017 | R212 On 02-November-17 | | | Bond Future | 150.81 | 150.9186 | 150.8059 | 150.9186 | 0.00 |
| 05/07/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1594 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1614 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1604 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R212 On 01-February-18 | | | Bond Future | 151.73 | 151.8442 | 151.7269 | 151.8442 | 0.00 |
| 05/07/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2973 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2983 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R213 On 03-August-17 | | | Bond Future | 9.47 | 84.8781 | 84.3916 | 84.8781 | 60,556.00 |
| 05/07/2017 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 628 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 1500 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 1459 | 1 | 1 | 1 | 0.00 |
| 05/07/2017 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 1543 | 1 | 2 | 1 | 0.00 |
| 05/07/2017 | R213 On 02-November-17 | | | Bond Future | 9.53 | 82.9483 | 82.4526 | 82.9483 | 0.00 |
| 05/07/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 1518 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 1545 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 2740 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 2701 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 2663 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | R213 On 01-February-18 | | | Bond Future | 9.58 | 84.5584 | 84.0526 | 84.5584 | 0.00 |
| 05/07/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2250 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2221 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 2193 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 3265 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 3229 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 3301 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 03-August-17 | | | Bond Future | 9.82 | 72.8781 | 72.5441 | 72.8781 | 37,026.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 05/07/2017 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 2509 | 2 | 3 | 2 | 0.00 |
| 05/07/2017 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 2397 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 2453 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R214 On 02-November-17 | | | Bond Future | 9.88 | 70.9728 | 70.6324 | 70.9728 | 0.00 |
| 05/07/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1401 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1452 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1426 | 2 | 1 | 2 | 0.00 |
| 05/07/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 3405 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 3450 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 01-February-18 | | | Bond Future | 9.93 | 72.3505 | 72.0031 | 72.3505 | 0.00 |
| 05/07/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2640 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2672 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 3381 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 3345 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R248 On 03-August-17 | | | Bond Future | 9.88 | 93.4673 | 92.9553 | 93.4673 | 78,666.00 |
| 05/07/2017 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 458 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 438 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 479 | 1 | 0 | 1 | 0.00 |
| 05/07/2017 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 3173 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 3315 | 3 | 3 | 3 | 0.00 |
| 05/07/2017 | R248 On 02-November-17 | | | Bond Future | 9.94 | 90.8139 | 90.2922 | 90.8139 | 226.00 |
| 05/07/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1932 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1899 | 2 | 2 | 2 | 0.00 |
| 05/07/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 4493 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 4436 | 4 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/07/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 4379 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | R248 On 01-February-18 | | | Bond Future | 9.99 | 92.5767 | 92.0444 | 92.5767 | 0.00 |
| 05/07/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3524 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3565 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3607 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 4373 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 4328 | 4 | 4 | 4 | 0.00 |
| 05/07/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 4418 | 4 | 4 | 4 | 0.00 |