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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/09/2017 TO: 05/09/2017

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 2025 On 02-November-17 | | | Bond Future | 129.57 | 129.5838 | 129.5749 | 129.5838 | 2,291.00 |
| 05/09/2017 | 2025 On 02-November-17 | 132.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 02-November-17 | 132.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 02-November-17 | 132.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 02-November-17 | 132.97 | Put | Bond Future | 3395 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2025 On 02-November-17 | 132.98 | Put | Bond Future | 3405 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2025 On 02-November-17 | 132.96 | Put | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2025 On 01-February-18 | | | Bond Future | 130.67 | 130.6753 | 130.6665 | 130.6753 | 0.00 |
| 05/09/2017 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 3214 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 3224 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2025 On 03-May-18 | | | Bond Future | 133.16 | 133.1668 | 133.1578 | 133.1668 | 0.00 |
| 05/09/2017 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2029 On 02-November-17 | | | Bond Future | 99.92 | 99.9300 | 99.9231 | 99.9300 | 1,370.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 2029 On 01-February-18 | | | Bond Future | 101.80 | 101.8033 | 101.7965 | 101.8033 | 0.00 |
| 05/09/2017 | 2029 On 03-May-18 | | | Bond Future | 102.72 | 102.7272 | 102.7203 | 102.7272 | 0.00 |
| 05/09/2017 | 2030 On 02-November-17 | | | Bond Future | 9.05 | 94.0070 | 94.4342 | 94.0070 | 58,840.00 |
| 05/09/2017 | 2030 On 02-November-17 | 9.34 | Call | Bond Future | 1954 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2030 On 02-November-17 | 9.35 | Call | Bond Future | 2021 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2030 On 02-November-17 | 9.36 | Call | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2030 On 02-November-17 | 9.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 02-November-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 02-November-17 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 01-February-18 | | | Bond Future | 9.11 | 91.7311 | 92.1662 | 91.7311 | 0.00 |
| 05/09/2017 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 1844 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 1910 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 1778 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 03-May-18 | | | Bond Future | 9.16 | 93.4410 | 93.8842 | 93.4410 | 0.00 |
| 05/09/2017 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 2174 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 2303 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2032 On 02-November-17 | | | Bond Future | 9.30 | 92.1675 | 92.5857 | 92.1675 | 34,960.00 |
| 05/09/2017 | 2032 On 02-November-17 | 9.48 | Call | Bond Future | 2311 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2032 On 02-November-17 | 9.49 | Call | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2032 On 02-November-17 | 9.50 | Call | Bond Future | 2403 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2032 On 02-November-17 | 9.50 | Put | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2032 On 02-November-17 | 9.48 | Put | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2032 On 02-November-17 | 9.49 | Put | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | | | Bond Future | 9.36 | 93.8625 | 94.2885 | 93.8625 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 2340 | 2 | 2 | 2 | 7,800.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 3388 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 2007 | 2 | 2 | 2 | 7,500.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 2895 | 3 | 3 | 3 | 750.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 2703 | 2 | 3 | 2 | 6,800.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 1944 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 2421 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 1887 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 2786 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2032 On 03-May-18 | | | Bond Future | 9.42 | 91.4552 | 91.8892 | 91.4552 | 0.00 |
| 05/09/2017 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4399 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4442 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4484 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2356 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2410 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2383 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | 2033 On 02-November-17 | | | Bond Future | 104.03 | 104.0377 | 104.0308 | 104.0377 | 5,174.00 |
| 05/09/2017 | 2033 On 02-November-17 | 110.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 02-November-17 | 110.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 02-November-17 | 110.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 02-November-17 | 110.08 | Put | Bond Future | 6049 | 6 | 6 | 6 | 0.00 |
| 05/09/2017 | 2033 On 02-November-17 | 110.07 | Put | Bond Future | 6039 | 6 | 6 | 6 | 0.00 |
| 05/09/2017 | 2033 On 02-November-17 | 110.09 | Put | Bond Future | 6059 | 6 | 6 | 6 | 0.00 |
| 05/09/2017 | 2033 On 01-February-18 | | | Bond Future | 105.98 | 105.9880 | 105.9812 | 105.9880 | 0.00 |
| 05/09/2017 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 3669 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 3679 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 3659 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | 2033 On 03-May-18 | | | Bond Future | 106.92 | 106.9219 | 106.9150 | 106.9219 | 0.00 |
| 05/09/2017 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 785 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2037 On 02-November-17 | | | Bond Future | 9.65 | 91.6451 | 92.2996 | 91.6451 | 54,537.00 |
| 05/09/2017 | 2037 On 02-November-17 | 9.66 | Call | Bond Future | 1914 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2037 On 02-November-17 | 9.67 | Call | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2037 On 02-November-17 | 9.65 | Call | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2037 On 02-November-17 | 9.65 | Put | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2037 On 02-November-17 | 9.66 | Put | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2037 On 02-November-17 | 9.67 | Put | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | 2037 On 01-February-18 | | | Bond Future | 9.71 | 89.0754 | 89.7420 | 89.0754 | 160.00 |
| 05/09/2017 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 3430 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 3386 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 2553 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 2484 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2037 On 03-May-18 | | | Bond Future | 9.77 | 90.7358 | 91.4149 | 90.7358 | 0.00 |
| 05/09/2017 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4588 | 4 | 5 | 4 | 0.00 |
| 05/09/2017 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4676 | 4 | 5 | 4 | 0.00 |
| 05/09/2017 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4631 | 4 | 5 | 4 | 0.00 |
| 05/09/2017 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 3031 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 3063 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 3000 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2038 On 02-November-17 | | | Bond Future | 128.54 | 128.3443 | 128.5424 | 128.3443 | 19,544.00 |
| 05/09/2017 | 2038 On 02-November-17 | 136.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 02-November-17 | 136.81 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 2038 On 02-November-17 | 136.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 02-November-17 | 136.81 | Put | Bond Future | 8268 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | 2038 On 02-November-17 | 136.82 | Put | Bond Future | 8278 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | 2038 On 02-November-17 | 136.80 | Put | Bond Future | 8258 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | 2038 On 01-February-18 | | | Bond Future | 129.45 | 129.2453 | 129.4475 | 129.2453 | 0.00 |
| 05/09/2017 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 7482 | 8 | 7 | 8 | 0.00 |
| 05/09/2017 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 7502 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 7492 | 8 | 7 | 8 | 0.00 |
| 05/09/2017 | 2038 On 03-May-18 | | | Bond Future | 131.92 | 131.7095 | 131.9155 | 131.7095 | 0.00 |
| 05/09/2017 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 354 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 374 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 364 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | 2040 On 02-November-17 | | | Bond Future | 9.76 | 94.8073 | 95.5031 | 94.8073 | 15,192.00 |
| 05/09/2017 | 2040 On 02-November-17 | 9.66 | Call | Bond Future | 1628 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2040 On 02-November-17 | 9.65 | Call | Bond Future | 1591 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2040 On 02-November-17 | 9.67 | Call | Bond Future | 1665 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2040 On 02-November-17 | 9.65 | Put | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 02-November-17 | 9.66 | Put | Bond Future | 2527 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 02-November-17 | 9.67 | Put | Bond Future | 2477 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | 2040 On 01-February-18 | | | Bond Future | 9.83 | 92.0454 | 92.7542 | 92.0454 | 0.00 |
| 05/09/2017 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 3345 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 3432 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 3388 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 2942 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 2982 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2040 On 03-May-18 | | | Bond Future | 9.89 | 93.7611 | 94.4831 | 93.7611 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4839 | 4 | 5 | 4 | 0.00 |
| 05/09/2017 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4885 | 4 | 5 | 4 | 0.00 |
| 05/09/2017 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4793 | 4 | 5 | 4 | 0.00 |
| 05/09/2017 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 3405 | 4 | 3 | 4 | 0.00 |
| 05/09/2017 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 3370 | 4 | 3 | 4 | 0.00 |
| 05/09/2017 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 3335 | 4 | 3 | 4 | 0.00 |
| 05/09/2017 | 2044 On 02-November-17 | | | Bond Future | 9.79 | 91.8802 | 92.5833 | 91.8802 | 26,125.00 |
| 05/09/2017 | 2044 On 02-November-17 | 9.66 | Call | Bond Future | 1573 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2044 On 02-November-17 | 9.68 | Call | Bond Future | 1647 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2044 On 02-November-17 | 9.67 | Call | Bond Future | 1610 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | 2044 On 02-November-17 | 9.67 | Put | Bond Future | 2640 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 02-November-17 | 9.68 | Put | Bond Future | 2589 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 02-November-17 | 9.66 | Put | Bond Future | 2691 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 01-February-18 | | | Bond Future | 9.85 | 89.1897 | 89.9058 | 89.1897 | 0.00 |
| 05/09/2017 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 3394 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 3481 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 3041 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 3000 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | 2044 On 03-May-18 | | | Bond Future | 9.91 | 90.8522 | 91.5817 | 90.8522 | 0.00 |
| 05/09/2017 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 5013 | 5 | 5 | 5 | 0.00 |
| 05/09/2017 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4967 | 5 | 5 | 5 | 0.00 |
| 05/09/2017 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4920 | 5 | 5 | 5 | 0.00 |
| 05/09/2017 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 3396 | 4 | 3 | 4 | 0.00 |
| 05/09/2017 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 3431 | 4 | 3 | 4 | 0.00 |
| 05/09/2017 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 3361 | 4 | 3 | 4 | 0.00 |
| 05/09/2017 | 2046 On 02-November-17 | | | Bond Future | 123.54 | 123.5519 | 123.5435 | 123.5519 | 21,292.00 |
| 05/09/2017 | 2046 On 02-November-17 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 02-November-17 | 136.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 02-November-17 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 02-November-17 | 136.30 | Put | Bond Future | 12757 | 13 | 13 | 13 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 2046 On 02-November-17 | 136.32 | Put | Bond Future | 12777 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | 2046 On 02-November-17 | 136.31 | Put | Bond Future | 12767 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | 2046 On 01-February-18 | | | Bond Future | 125.86 | 125.8680 | 125.8597 | 125.8680 | 0.00 |
| 05/09/2017 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 7040 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 7050 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 7060 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | 2046 On 03-May-18 | | | Bond Future | 126.66 | 126.6696 | 126.6613 | 126.6696 | 0.00 |
| 05/09/2017 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 1279 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 1289 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 1269 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | 2050 On 02-November-17 | | | Bond Future | 131.80 | 131.8073 | 131.7985 | 131.8073 | 22,382.00 |
| 05/09/2017 | 2050 On 02-November-17 | 144.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 02-November-17 | 144.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 02-November-17 | 144.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 02-November-17 | 144.65 | Put | Bond Future | 12851 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | 2050 On 02-November-17 | 144.66 | Put | Bond Future | 12861 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | 2050 On 02-November-17 | 144.67 | Put | Bond Future | 12871 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | 2050 On 01-February-18 | | | Bond Future | 132.60 | 132.6048 | 132.5963 | 132.6048 | 0.00 |
| 05/09/2017 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 7644 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 7634 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 7654 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | 2050 On 03-May-18 | | | Bond Future | 135.12 | 135.1332 | 135.1243 | 135.1332 | 0.00 |
| 05/09/2017 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 03-May-18 | 135.62 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 506 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 486 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 496 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | AL37 On 02-November-17 | | | Index Future | 561.98 | 560.7820 | 561.9790 | 560.7820 | 0.00 |
| 05/09/2017 | AL37 On 01-February-18 | | | Index Future | 572.32 | 571.0960 | 572.3160 | 571.0960 | 0.00 |
| 05/09/2017 | AL37 On 03-May-18 | | | Index Future | 582.99 | 581.7450 | 582.9870 | 581.7450 | 0.00 |
| 05/09/2017 | AL7T On 02-November-17 | | | Index Future | 647.13 | 644.9940 | 647.1330 | 644.9940 | 0.00 |
| 05/09/2017 | AL7T On 01-February-18 | | | Index Future | 659.04 | 656.8580 | 659.0360 | 656.8580 | 0.00 |
| 05/09/2017 | AL7T On 03-May-18 | | | Index Future | 671.33 | 669.1050 | 671.3250 | 669.1050 | 0.00 |
| 05/09/2017 | ALBI On 02-November-17 | | | Index Future | 580.51 | 577.6740 | 580.5090 | 577.6740 | 791.00 |
| 05/09/2017 | ALBI On 01-February-18 | | | Index Future | 591.19 | 588.2990 | 591.1870 | 588.2990 | 0.00 |
| 05/09/2017 | ALBI On 03-May-18 | | | Index Future | 602.21 | 599.2680 | 602.2110 | 599.2680 | 0.00 |
| 05/09/2017 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/09/2017 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C223 On 25-January-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2017 | EL28 On 02-November-17 | | | Bond Future | 127.30 | 127.3027 | 127.2963 | 127.3027 | 0.00 |
| 05/09/2017 | EL28 On 02-November-17 | 133.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 02-November-17 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 02-November-17 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 02-November-17 | 133.88 | Put | Bond Future | 6584 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | EL28 On 02-November-17 | 133.89 | Put | Bond Future | 6594 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | EL28 On 02-November-17 | 133.87 | Put | Bond Future | 6574 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | EL28 On 01-February-18 | | | Bond Future | 129.68 | 129.6892 | 129.6829 | 129.6892 | 0.00 |
| 05/09/2017 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 2617 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 2627 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 2607 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | EL28 On 03-May-18 | | | Bond Future | 132.16 | 132.1618 | 132.1555 | 132.1618 | 0.00 |
| 05/09/2017 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 03-May-18 | 133.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 1025 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 1045 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | ES33 On 02-November-17 | | | Bond Future | 10.75 | 76.1443 | 76.6184 | 76.1443 | 9,466.00 |
| 05/09/2017 | ES33 On 02-November-17 | 10.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 02-November-17 | 10.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 02-November-17 | 10.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 02-November-17 | 10.67 | Put | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | ES33 On 02-November-17 | 10.66 | Put | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | ES33 On 02-November-17 | 10.68 | Put | Bond Future | 405 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | ES33 On 01-February-18 | | | Bond Future | 10.85 | 77.5447 | 78.0276 | 77.5447 | 0.00 |
| 05/09/2017 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 834 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 893 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 953 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 03-May-18 | | | Bond Future | 10.95 | 75.1987 | 75.6907 | 75.1987 | 0.00 |
| 05/09/2017 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 1563 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 1505 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | ES42 On 02-November-17 | | | Bond Future | 11.00 | 78.7168 | 79.2513 | 78.7168 | 7,957.00 |
| 05/09/2017 | ES42 On 01-February-18 | | | Bond Future | 11.10 | 80.1643 | 80.7087 | 80.1643 | 0.00 |
| 05/09/2017 | ES42 On 03-May-18 | | | Bond Future | 11.20 | 77.3974 | 77.9520 | 77.3974 | 0.00 |
| 05/09/2017 | GOVI On 02-November-17 | | | GOVI | 579.31 | 576.5150 | 579.3100 | 576.5150 | 671.00 |
| 05/09/2017 | GOVI On 02-November-17 | 572.46 | Call | GOVI | 68500 | 4 | 7 | 4 | 0.00 |
| 05/09/2017 | GOVI On 02-November-17 | 572.45 | Call | GOVI | 68600 | 4 | 7 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | GOVI On 02-November-17 | 572.44 | Call | GOVI | 68700 | 4 | 7 | 4 | 0.00 |
| 05/09/2017 | GOVI On 02-November-17 | 572.45 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 02-November-17 | 572.44 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 02-November-17 | 572.46 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 01-February-18 | | | GOVI | 589.97 | 587.1190 | 589.9660 | 587.1190 | 0.00 |
| 05/09/2017 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 89360 | 6 | 9 | 6 | 0.00 |
| 05/09/2017 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 89260 | 6 | 9 | 6 | 0.00 |
| 05/09/2017 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 89460 | 6 | 9 | 6 | 0.00 |
| 05/09/2017 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 03-May-18 | | | GOVI | 600.97 | 598.0660 | 600.9660 | 598.0660 | 0.00 |
| 05/09/2017 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 106960 | 8 | 11 | 8 | 0.00 |
| 05/09/2017 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 106760 | 8 | 11 | 8 | 0.00 |
| 05/09/2017 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 106860 | 8 | 11 | 8 | 0.00 |
| 05/09/2017 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/09/2017 | IGOV On 02-November-17 | | | Index Future | 249.89 | 249.9000 | 249.8880 | 249.9000 | 1,163.00 |
| 05/09/2017 | IGOV On 01-February-18 | | | Index Future | 254.57 | 254.5840 | 254.5730 | 254.5840 | 0.00 |
| 05/09/2017 | IGOV On 03-May-18 | | | Index Future | 259.43 | 259.4380 | 259.4270 | 259.4380 | 0.00 |
| 05/09/2017 | ILBI On 02-November-17 | | | Index Future | 709.67 | 709.6650 | 709.6650 | 709.6650 | 0.00 |
| 05/09/2017 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.61 | 99.6125 | 99.6125 | 99.6125 | 0.00 |
| 05/09/2017 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.75 | 99.7475 | 99.7487 | 99.7475 | 0.00 |
| 05/09/2017 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.61 | 99.6097 | 99.6080 | 99.6097 | 0.00 |
| 05/09/2017 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.65 | 99.6491 | 99.6453 | 99.6491 | 0.00 |
| 05/09/2017 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.70 | 99.7101 | 99.7025 | 99.7101 | 0.00 |
| 05/09/2017 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.78 | 99.7795 | 99.7809 | 99.7795 | 0.00 |
| 05/09/2017 | IS02 On 16-March-18 | | | Interest Rate Swap | 98.89 | 98.8869 | 98.8853 | 98.8869 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.34 | 98.3470 | 98.3431 | 98.3470 | 0.00 |
| 05/09/2017 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.17 | 98.1740 | 98.1664 | 98.1740 | 0.00 |
| 05/09/2017 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.43 | 98.4300 | 98.4300 | 98.4300 | 0.00 |
| 05/09/2017 | IS02 On 15-March-19 | | | Interest Rate Swap | 98.71 | 98.7151 | 98.7067 | 98.7151 | 0.00 |
| 05/09/2017 | IS02 On 21-June-19 | | | Interest Rate Swap | 98.99 | 98.9978 | 98.9887 | 98.9978 | 0.00 |
| 05/09/2017 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.30 | 99.3104 | 99.2961 | 99.3104 | 0.00 |
| 05/09/2017 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.07 | 95.1255 | 95.0680 | 95.1255 | 0.00 |
| 05/09/2017 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.22 | 94.2953 | 94.2205 | 94.2953 | 0.00 |
| 05/09/2017 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.35 | 93.4438 | 93.3497 | 93.4438 | 0.00 |
| 05/09/2017 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.47 | 93.5800 | 93.4652 | 93.5800 | 0.00 |
| 05/09/2017 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.61 | 95.7443 | 95.6099 | 95.7443 | 51.00 |
| 05/09/2017 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.69 | 95.8412 | 95.6873 | 95.8412 | 0.00 |
| 05/09/2017 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.84 | 97.0190 | 96.8433 | 97.0190 | 0.00 |
| 05/09/2017 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.02 | 99.2151 | 99.0220 | 99.2151 | 0.00 |
| 05/09/2017 | IS10 On 17-December-25 | | | Interest Rate Swap | 93.38 | 93.7331 | 93.3830 | 93.7331 | 0.00 |
| 05/09/2017 | IS10 On 16-March-26 | | | Interest Rate Swap | 90.35 | 90.7227 | 90.3485 | 90.7227 | 0.00 |
| 05/09/2017 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.07 | 89.4670 | 89.0727 | 89.4670 | 0.00 |
| 05/09/2017 | IS10 On 21-September-26 | | | Interest Rate Swap | 91.24 | 91.6454 | 91.2440 | 91.6454 | 0.00 |
| 05/09/2017 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.05 | 95.4424 | 95.0477 | 95.4424 | 0.00 |
| 05/09/2017 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.58 | 93.9782 | 93.5848 | 93.9782 | 0.00 |
| 05/09/2017 | IS10 On 21-June-27 | | | Interest Rate Swap | 95.67 | 96.0536 | 95.6702 | 96.0536 | 0.00 |
| 05/09/2017 | IS10 On 20-September-27 | | | Interest Rate Swap | 99.42 | 99.7965 | 99.4233 | 99.7965 | 0.00 |
| 05/09/2017 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 05/09/2017 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 05/09/2017 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 05/09/2017 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 05/09/2017 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 0.00 |
| 05/09/2017 | JBAF On 18-October-17 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 93.1000 | 93.1000 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | JBAF On 15-November-17 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 93.1200 | 93.1200 | 0.00 |
| 05/09/2017 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 93.2400 | 93.2400 | 0.00 |
| 05/09/2017 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.75 | 93.2500 | 93.2500 | 93.2500 | 0.00 |
| 05/09/2017 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 6.67 | 93.3300 | 93.3300 | 93.3300 | 0.00 |
| 05/09/2017 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.66 | 93.3400 | 93.3400 | 93.3400 | 2,500.00 |
| 05/09/2017 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.56 | 93.4400 | 93.4400 | 93.4400 | 0.00 |
| 05/09/2017 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.55 | 93.4500 | 93.4500 | 93.4500 | 0.00 |
| 05/09/2017 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 05/09/2017 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.58 | 93.4200 | 93.4200 | 93.4200 | 0.00 |
| 05/09/2017 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.64 | 93.3600 | 93.3600 | 93.3600 | 0.00 |
| 05/09/2017 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 6.71 | 93.2900 | 93.2900 | 93.2900 | 0.00 |
| 05/09/2017 | R023 On 02-November-17 | | | Bond Future | 7.74 | 101.2361 | 101.4822 | 101.2361 | 57,230.00 |
| 05/09/2017 | R023 On 02-November-17 | 8.56 | Call | Bond Future | 3459 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R023 On 02-November-17 | 8.57 | Call | Bond Future | 3499 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R023 On 02-November-17 | 8.58 | Call | Bond Future | 3540 | 3 | 4 | 3 | 0.00 |
| 05/09/2017 | R023 On 02-November-17 | 8.57 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R023 On 02-November-17 | 8.58 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R023 On 02-November-17 | 8.56 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R023 On 01-February-18 | | | Bond Future | 7.76 | 103.0981 | 103.3487 | 103.0981 | 0.00 |
| 05/09/2017 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 2654 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2686 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 2622 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R023 On 03-May-18 | | | Bond Future | 7.77 | 101.0902 | 101.3455 | 101.0902 | 0.00 |
| 05/09/2017 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2631 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2687 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2659 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 669 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 690 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R035 On 02-November-17 | | | Bond Future | 9.54 | 95.3927 | 96.0516 | 95.3927 | 22,715.00 |
| 05/09/2017 | R035 On 02-November-17 | 9.60 | Call | Bond Future | 471 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 02-November-17 | 9.59 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 02-November-17 | 9.61 | Call | Bond Future | 551 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | R035 On 02-November-17 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 02-November-17 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 02-November-17 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 01-February-18 | | | Bond Future | 9.61 | 97.1471 | 97.8182 | 97.1471 | 0.00 |
| 05/09/2017 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 981 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 1137 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 1059 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 03-May-18 | | | Bond Future | 9.66 | 94.4577 | 95.1414 | 94.4577 | 0.00 |
| 05/09/2017 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 1816 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 1892 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 1740 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | | | Bond Future | 8.48 | 116.2470 | 116.6329 | 116.2470 | 165,648.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.75 | Call | Bond Future | 2457 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.88 | Call | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.90 | Call | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | 9.00 | Call | Bond Future | 3748 | 3 | 4 | 3 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.89 | Call | Bond Future | 3156 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.88 | Put | Bond Future | 421 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.90 | Put | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R186 On 02-November-17 | 9.00 | Put | Bond Future | 281 | 0 | 0 | 0 | 5,000.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.75 | Put | Bond Future | 633 | 1 | 1 | 1 | 3,750.00 |
| 05/09/2017 | R186 On 02-November-17 | 8.89 | Put | Bond Future | 408 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | | | Bond Future | 8.52 | 113.0849 | 113.4780 | 113.0849 | 198.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 2048 | 2 | 2 | 2 | 1,460.00 |
| 05/09/2017 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 430 | 0 | 0 | 0 | 1,460.00 |
| 05/09/2017 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 4059 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 5283 | 5 | 5 | 5 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 3874 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 949 | 1 | 1 | 1 | 6,200.00 |
| 05/09/2017 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 592 | 1 | 1 | 1 | 820.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 1465 | 2 | 1 | 2 | 820.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 5696 | 6 | 6 | 6 | 0.00 |
| 05/09/2017 | R186 On 03-May-18 | | | Bond Future | 8.56 | 115.1929 | 115.5934 | 115.1929 | 0.00 |
| 05/09/2017 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 4017 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3976 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 1748 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 1771 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 1726 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R197 On 02-November-17 | | | Bond Future | 300.79 | 300.9688 | 300.7871 | 300.9688 | 2,350.00 |
| 05/09/2017 | R197 On 02-November-17 | 305.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R197 On 02-November-17 | 305.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R197 On 02-November-17 | 305.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R197 On 02-November-17 | 305.16 | Put | Bond Future | 4373 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R197 On 02-November-17 | 305.15 | Put | Bond Future | 4363 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R197 On 02-November-17 | 305.17 | Put | Bond Future | 4383 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R197 On 01-February-18 | | | Bond Future | 299.45 | 299.6370 | 299.4526 | 299.6370 | 0.00 |
| 05/09/2017 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 2207 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 2227 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R197 On 03-May-18 | | | Bond Future | 305.16 | 305.3498 | 305.1619 | 305.3498 | 0.00 |
| 05/09/2017 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 02-November-17 | | | Bond Future | 240.61 | 240.6302 | 240.6141 | 240.6302 | 28,640.00 |
| 05/09/2017 | R202 On 02-November-17 | 253.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 02-November-17 | 253.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 02-November-17 | 253.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 02-November-17 | 253.90 | Put | Bond Future | 13286 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | R202 On 02-November-17 | 253.91 | Put | Bond Future | 13296 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | R202 On 02-November-17 | 253.89 | Put | Bond Future | 13276 | 13 | 13 | 13 | 0.00 |
| 05/09/2017 | R202 On 01-February-18 | | | Bond Future | 241.42 | 241.4370 | 241.4209 | 241.4370 | 0.00 |
| 05/09/2017 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 7649 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 7639 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 7659 | 8 | 8 | 8 | 0.00 |
| 05/09/2017 | R202 On 03-May-18 | | | Bond Future | 246.02 | 246.0402 | 246.0240 | 246.0402 | 0.00 |
| 05/09/2017 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 1466 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 1446 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 1456 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R204 On 02-November-17 | | | Bond Future | 6.77 | 104.2538 | 104.3268 | 104.2538 | 46,398.00 |
| 05/09/2017 | R204 On 02-November-17 | 7.75 | Call | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 02-November-17 | 7.76 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 02-November-17 | 7.74 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 02-November-17 | 7.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 02-November-17 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 02-November-17 | 7.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 01-February-18 | | | Bond Future | 6.58 | 102.1330 | 102.2075 | 102.1330 | 0.00 |
| 05/09/2017 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 587 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 03-May-18 | | | Bond Future | 6.18 | 104.0369 | 104.1129 | 104.0369 | 0.00 |
| 05/09/2017 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 570 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 565 | 0 | 1 | 0 | 0.00 |
| 05/09/2017 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 02-November-17 | | | Bond Future | 7.08 | 102.4351 | 102.5856 | 102.4351 | 41,067.00 |
| 05/09/2017 | R207 On 02-November-17 | 8.03 | Call | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R207 On 02-November-17 | 8.05 | Call | Bond Future | 1913 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R207 On 02-November-17 | 8.04 | Call | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R207 On 02-November-17 | 8.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 02-November-17 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 02-November-17 | 8.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 01-February-18 | | | Bond Future | 7.03 | 100.6778 | 100.8313 | 100.6778 | 0.00 |
| 05/09/2017 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 1130 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 81 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 03-May-18 | | | Bond Future | 6.95 | 102.5546 | 102.7109 | 102.5546 | 0.00 |
| 05/09/2017 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 1102 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 02-November-17 | | | Bond Future | 7.31 | 98.8800 | 99.0498 | 98.8800 | 32,186.00 |
| 05/09/2017 | R208 On 02-November-17 | 8.20 | Call | Bond Future | 2580 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R208 On 02-November-17 | 8.19 | Call | Bond Future | 2552 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R208 On 02-November-17 | 8.18 | Call | Bond Future | 2523 | 2 | 3 | 2 | 0.00 |
| 05/09/2017 | R208 On 02-November-17 | 8.19 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 02-November-17 | 8.18 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 02-November-17 | 8.20 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 01-February-18 | | | Bond Future | 7.30 | 100.6985 | 100.8715 | 100.6985 | 0.00 |
| 05/09/2017 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1659 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1681 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 1637 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 03-May-18 | | | Bond Future | 7.27 | 99.1744 | 99.3507 | 99.1744 | 0.00 |
| 05/09/2017 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1589 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1627 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1608 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | | | Bond Future | 9.51 | 72.0427 | 72.5601 | 72.0427 | 116,043.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.52 | Call | Bond Future | 1520 | 1 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R209 On 02-November-17 | 10.00 | Call | Bond Future | 3602 | 3 | 4 | 3 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.54 | Call | Bond Future | 1589 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.75 | Call | Bond Future | 2414 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.53 | Call | Bond Future | 1554 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.33 | Call | Bond Future | 952 | 1 | 1 | 1 | 1,350.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.58 | Call | Bond Future | 1732 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 8.30 | Call | Bond Future | 13 | 0 | 0 | 0 | 2,800.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.00 | Call | Bond Future | 338 | 0 | 0 | 0 | 2,248.00 |
| 05/09/2017 | R209 On 02-November-17 | 10.60 | Call | Bond Future | 6876 | 6 | 7 | 6 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.88 | Call | Bond Future | 3010 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.75 | Put | Bond Future | 827 | 1 | 1 | 1 | 6,500.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.53 | Put | Bond Future | 1426 | 2 | 1 | 2 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.58 | Put | Bond Future | 1268 | 2 | 1 | 2 | 1,350.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.33 | Put | Bond Future | 2189 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 8.30 | Put | Bond Future | 8929 | 9 | 9 | 9 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.88 | Put | Bond Future | 582 | 1 | 1 | 1 | 1,350.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.00 | Put | Bond Future | 3913 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 10.60 | Put | Bond Future | 55 | 0 | 0 | 0 | 1,300.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.52 | Put | Bond Future | 1459 | 2 | 1 | 2 | 0.00 |
| 05/09/2017 | R209 On 02-November-17 | 10.00 | Put | Bond Future | 412 | 1 | 0 | 1 | 1,138.00 |
| 05/09/2017 | R209 On 02-November-17 | 9.54 | Put | Bond Future | 1393 | 2 | 1 | 2 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | | | Bond Future | 9.57 | 73.3676 | 73.8946 | 73.3676 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 4512 | 4 | 5 | 4 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 4071 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 1259 | 1 | 1 | 1 | 7,500.00 |
| 05/09/2017 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 1075 | 1 | 1 | 1 | 3,000.00 |
| 05/09/2017 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 1949 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R209 On 03-May-18 | | | Bond Future | 9.62 | 71.5860 | 72.1228 | 71.5860 | 0.00 |
| 05/09/2017 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3903 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3941 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3866 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2435 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 2382 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 2409 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | R210 On 02-November-17 | | | Bond Future | 185.12 | 185.1333 | 185.1202 | 185.1333 | 2,179.00 |
| 05/09/2017 | R210 On 02-November-17 | 192.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 02-November-17 | 192.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 02-November-17 | 192.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 02-November-17 | 192.07 | Put | Bond Future | 6950 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | R210 On 02-November-17 | 192.09 | Put | Bond Future | 6970 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | R210 On 02-November-17 | 192.08 | Put | Bond Future | 6960 | 7 | 7 | 7 | 0.00 |
| 05/09/2017 | R210 On 01-February-18 | | | Bond Future | 188.59 | 188.6038 | 188.5910 | 188.6038 | 0.00 |
| 05/09/2017 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 3779 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R210 On 03-May-18 | | | Bond Future | 189.76 | 189.7769 | 189.7640 | 189.7769 | 0.00 |
| 05/09/2017 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 1686 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 1676 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 1696 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R212 On 02-November-17 | | | Bond Future | 151.10 | 151.1095 | 151.0985 | 151.1095 | 4,057.00 |
| 05/09/2017 | R212 On 02-November-17 | 152.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 02-November-17 | 152.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 02-November-17 | 152.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 02-November-17 | 152.41 | Put | Bond Future | 1312 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R212 On 02-November-17 | 152.42 | Put | Bond Future | 1322 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R212 On 02-November-17 | 152.40 | Put | Bond Future | 1302 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R212 On 01-February-18 | | | Bond Future | 151.89 | 151.9040 | 151.8932 | 151.9040 | 0.00 |
| 05/09/2017 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 2797 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R212 On 03-May-18 | | | Bond Future | 154.79 | 154.8002 | 154.7892 | 154.8002 | 0.00 |
| 05/09/2017 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 489 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 499 | 1 | 0 | 1 | 0.00 |
| 05/09/2017 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2017 | R213 On 02-November-17 | | | Bond Future | 9.16 | 84.4857 | 84.8663 | 84.4857 | 63,283.00 |
| 05/09/2017 | R213 On 02-November-17 | 9.35 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 02-November-17 | 9.36 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 02-November-17 | 9.34 | Call | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 02-November-17 | 9.34 | Put | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R213 On 02-November-17 | 9.35 | Put | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R213 On 02-November-17 | 9.36 | Put | Bond Future | 845 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R213 On 01-February-18 | | | Bond Future | 9.22 | 86.0395 | 86.4272 | 86.0395 | 0.00 |
| 05/09/2017 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 3088 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 3010 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 1718 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 1744 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 1692 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 03-May-18 | | | Bond Future | 9.27 | 84.0939 | 84.4889 | 84.0939 | 0.00 |
| 05/09/2017 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 4037 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 4115 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 2109 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 2157 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 2133 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R214 On 02-November-17 | | | Bond Future | 9.67 | 71.5292 | 72.0649 | 71.5292 | 44,034.00 |
| 05/09/2017 | R214 On 02-November-17 | 9.58 | Call | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R214 On 02-November-17 | 9.60 | Call | Bond Future | 1338 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R214 On 02-November-17 | 9.59 | Call | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 05/09/2017 | R214 On 02-November-17 | 9.59 | Put | Bond Future | 1853 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R214 On 02-November-17 | 9.58 | Put | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R214 On 02-November-17 | 9.60 | Put | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R214 On 01-February-18 | | | Bond Future | 9.73 | 72.8448 | 73.3903 | 72.8448 | 0.00 |
| 05/09/2017 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 2950 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 2912 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 2198 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 2229 | 2 | 2 | 2 | 0.00 |
| 05/09/2017 | R214 On 03-May-18 | | | Bond Future | 9.78 | 70.9067 | 71.4625 | 70.9067 | 0.00 |
| 05/09/2017 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 4011 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 4049 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3972 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 2688 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 2631 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R248 On 02-November-17 | | | Bond Future | 9.75 | 91.2636 | 91.9427 | 91.2636 | 81,182.00 |
| 05/09/2017 | R248 On 02-November-17 | 9.66 | Call | Bond Future | 1671 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R248 On 02-November-17 | 9.65 | Call | Bond Future | 1632 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R248 On 02-November-17 | 9.64 | Call | Bond Future | 1594 | 1 | 2 | 1 | 0.00 |
| 05/09/2017 | R248 On 02-November-17 | 9.64 | Put | Bond Future | 2570 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R248 On 02-November-17 | 9.66 | Put | Bond Future | 2467 | 3 | 2 | 3 | 0.00 |
| 05/09/2017 | R248 On 02-November-17 | 9.65 | Put | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R248 On 01-February-18 | | | Bond Future | 9.81 | 92.9421 | 93.6338 | 92.9421 | 170.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2017 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 3710 | 3 | 4 | 3 | 0.00 |
| 05/09/2017 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 3804 | 3 | 4 | 3 | 0.00 |
| 05/09/2017 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 3756 | 3 | 4 | 3 | 0.00 |
| 05/09/2017 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 2936 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 05/09/2017 | R248 On 03-May-18 | | | Bond Future | 9.87 | 90.2377 | 90.9424 | 90.2377 | 0.00 |
| 05/09/2017 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 5171 | 5 | 5 | 5 | 0.00 |
| 05/09/2017 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 5123 | 5 | 5 | 5 | 0.00 |
| 05/09/2017 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 05/09/2017 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 3472 | 4 | 3 | 4 | 0.00 |
| 05/09/2017 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 3508 | 4 | 4 | 4 | 0.00 |
| 05/09/2017 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 3436 | 4 | 3 | 4 | 0.00 |