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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2017

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 2025 On 02-November-17 |        |              | Bond Future | 129.54    | 129.5480                      | 129.5389  | 129.5480                        | 2,291.00      |
| 07/09/2017 | 2025 On 02-November-17 | 132.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 02-November-17 | 132.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 02-November-17 | 132.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 02-November-17 | 132.97 | Put          | Bond Future | 3431      | 3                             | 3431      | 3                               | 0.00          |
| 07/09/2017 | 2025 On 02-November-17 | 132.98 | Put          | Bond Future | 3441      | 3                             | 3441      | 3                               | 0.00          |
| 07/09/2017 | 2025 On 02-November-17 | 132.96 | Put          | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 07/09/2017 | 2025 On 01-February-18 |        |              | Bond Future | 130.63    | 130.6399                      | 130.6311  | 130.6399                        | 0.00          |
| 07/09/2017 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future | 3269      | 3                             | 3269      | 3                               | 0.00          |
| 07/09/2017 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future | 3249      | 3                             | 3249      | 3                               | 0.00          |
| 07/09/2017 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future | 3259      | 3                             | 3259      | 3                               | 0.00          |
| 07/09/2017 | 2025 On 03-May-18      |        |              | Bond Future | 133.12    | 133.1287                      | 133.1185  | 133.1287                        | 0.00          |
| 07/09/2017 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 07/09/2017 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future | 82        | 0                             | 82        | 0                               | 0.00          |
| 07/09/2017 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 07/09/2017 | 2029 On 02-November-17 |        |              | Bond Future | 99.95     | 99.9025                       | 99.9467   | 99.9025                         | 1,370.00      |
| 07/09/2017 | 2029 On 01-February-18 |        |              | Bond Future | 101.82    | 101.7762                      | 101.8217  | 101.7762                        | 0.00          |
| 07/09/2017 | 2029 On 03-May-18      |        |              | Bond Future | 102.74    | 102.6980                      | 102.7434  | 102.6980                        | 0.00          |
| 07/09/2017 | 2030 On 02-November-17 |        |              | Bond Future | 9.02      | 94.5872                       | 9.0155    | 94.5872                         | 59,104.00     |
| 07/09/2017 | 2030 On 02-November-17 | 9.34   | Call         | Bond Future | 2217      | 2                             | 2217      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 02-November-17 | 9.35   | Call         | Bond Future | 2284      | 2                             | 2284      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 02-November-17 | 9.36   | Call         | Bond Future | 2351      | 2                             | 2351      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 02-November-17 | 9.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 02-November-17 | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 02-November-17 | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 01-February-18 |        |              | Bond Future | 9.07      | 92.3227                       | 9.0660    | 92.3227                         | 0.00          |
| 07/09/2017 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 2113      | 2                             | 2113      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 2179      | 2                             | 2179      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 2046      | 2                             | 2046      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 03-May-18      |        |              | Bond Future | 9.12      | 94.0429                       | 9.1198    | 94.0429                         | 0.00          |
| 07/09/2017 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 2445      | 2                             | 2445      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 2575      | 2                             | 2575      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 03-May-18      | 9.50   | Call         | Bond Future | 2510      | 2                             | 2510      | 2                               | 0.00          |
| 07/09/2017 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2032 On 02-November-17 |        |              | Bond Future | 9.26      | 92.7883                       | 9.2594    | 92.7883                         | 34,960.00     |
| 07/09/2017 | 2032 On 02-November-17 | 9.48   | Call         | Bond Future | 2519      | 2                             | 2519      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 02-November-17 | 9.49   | Call         | Bond Future | 2567      | 3                             | 2567      | 3                               | 0.00          |
| 07/09/2017 | 2032 On 02-November-17 | 9.50   | Call         | Bond Future | 2615      | 3                             | 2615      | 3                               | 0.00          |
| 07/09/2017 | 2032 On 02-November-17 | 9.50   | Put          | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 07/09/2017 | 2032 On 02-November-17 | 9.48   | Put          | Bond Future | 903       | 1                             | 903       | 1                               | 0.00          |
| 07/09/2017 | 2032 On 02-November-17 | 9.49   | Put          | Bond Future | 879       | 1                             | 879       | 1                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 |        |              | Bond Future | 9.32      | 94.4955                       | 9.3162    | 94.4955                         | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.30   | Call         | Bond Future | 2435      | 2                             | 2435      | 2                               | 7,800.00      |
| 07/09/2017 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 3538      | 3                             | 3538      | 3                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.20   | Call         | Bond Future | 2084      | 2                             | 2084      | 2                               | 7,500.00      |
| 07/09/2017 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 3493      | 3                             | 3493      | 3                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 3449      | 3                             | 3449      | 3                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.45   | Call         | Bond Future | 3022      | 3                             | 3022      | 3                               | 750.00        |
| 07/09/2017 | 2032 On 01-February-18 | 9.40   | Call         | Bond Future | 2819      | 3                             | 2819      | 3                               | 6,800.00      |
| 07/09/2017 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 1735      | 2                             | 1735      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.20   | Put          | Bond Future | 2940      | 3                             | 2940      | 3                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.45   | Put          | Bond Future | 2052      | 2                             | 2052      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.40   | Put          | Bond Future | 2210      | 2                             | 2210      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 1708      | 2                             | 1708      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 01-February-18 | 9.30   | Put          | Bond Future | 2554      | 3                             | 2554      | 3                               | 0.00          |
| 07/09/2017 | 2032 On 03-May-18      |        |              | Bond Future | 9.37      | 92.0993                       | 9.3722    | 92.0993                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 4628      | 5                             | 4628      | 5                               | 0.00          |
| 07/09/2017 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 4671      | 5                             | 4671      | 5                               | 0.00          |
| 07/09/2017 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 4715      | 5                             | 4715      | 5                               | 0.00          |
| 07/09/2017 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 2256      | 2                             | 2256      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 2308      | 2                             | 2308      | 2                               | 0.00          |
| 07/09/2017 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 2281      | 2                             | 2281      | 2                               | 0.00          |
| 07/09/2017 | 2033 On 02-November-17 |        |              | Bond Future | 104.00    | 104.0101                      | 104.0031  | 104.0101                        | 5,174.00      |
| 07/09/2017 | 2033 On 02-November-17 | 110.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 02-November-17 | 110.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 02-November-17 | 110.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 02-November-17 | 110.08 | Put          | Bond Future | 6077      | 6                             | 6077      | 6                               | 0.00          |
| 07/09/2017 | 2033 On 02-November-17 | 110.07 | Put          | Bond Future | 6067      | 6                             | 6067      | 6                               | 0.00          |
| 07/09/2017 | 2033 On 02-November-17 | 110.09 | Put          | Bond Future | 6087      | 6                             | 6087      | 6                               | 0.00          |
| 07/09/2017 | 2033 On 01-February-18 |        |              | Bond Future | 105.95    | 105.9608                      | 105.9540  | 105.9608                        | 0.00          |
| 07/09/2017 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 3696      | 4                             | 3696      | 4                               | 0.00          |
| 07/09/2017 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 3706      | 4                             | 3706      | 4                               | 0.00          |
| 07/09/2017 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 3686      | 4                             | 3686      | 4                               | 0.00          |
| 07/09/2017 | 2033 On 03-May-18      |        |              | Bond Future | 106.88    | 106.8926                      | 106.8847  | 106.8926                        | 0.00          |
| 07/09/2017 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 805       | 1                             | 805       | 1                               | 0.00          |
| 07/09/2017 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 815       | 1                             | 815       | 1                               | 0.00          |
| 07/09/2017 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 0.00          |
| 07/09/2017 | 2037 On 02-November-17 |        |              | Bond Future | 9.63      | 92.4783                       | 9.6259    | 92.4783                         | 54,537.00     |
| 07/09/2017 | 2037 On 02-November-17 | 9.66   | Call         | Bond Future | 2037      | 2                             | 2037      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 02-November-17 | 9.67   | Call         | Bond Future | 2079      | 2                             | 2079      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 02-November-17 | 9.65   | Call         | Bond Future | 1995      | 2                             | 1995      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 02-November-17 | 9.65   | Put          | Bond Future | 1802      | 2                             | 1802      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 02-November-17 | 9.66   | Put          | Bond Future | 1764      | 2                             | 1764      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 02-November-17 | 9.67   | Put          | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 2037 On 01-February-18 |        |              | Bond Future | 9.69      | 89.9247                       | 9.6855    | 89.9247                         | 160.00        |
| 07/09/2017 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 3433      | 3                             | 3433      | 3                               | 0.00          |
| 07/09/2017 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 3344      | 3                             | 3344      | 3                               | 0.00          |
| 07/09/2017 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 07/09/2017 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 2366      | 2                             | 2366      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 2332      | 2                             | 2332      | 2                               | 0.00          |
| 07/09/2017 | 2037 On 03-May-18      |        |              | Bond Future | 9.75      | 91.6002                       | 9.7478    | 91.6002                         | 0.00          |
| 07/09/2017 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 4678      | 5                             | 4678      | 5                               | 0.00          |
| 07/09/2017 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 4767      | 5                             | 4767      | 5                               | 0.00          |
| 07/09/2017 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 4722      | 5                             | 4722      | 5                               | 0.00          |
| 07/09/2017 | 2037 On 03-May-18      | 9.98   | Put          | Bond Future | 2933      | 3                             | 2933      | 3                               | 0.00          |
| 07/09/2017 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 2964      | 3                             | 2964      | 3                               | 0.00          |
| 07/09/2017 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 07/09/2017 | 2038 On 02-November-17 |        |              | Bond Future | 128.51    | 128.5157                      | 128.5067  | 128.5157                        | 19,544.00     |
| 07/09/2017 | 2038 On 02-November-17 | 136.80 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 02-November-17 | 136.81 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 02-November-17 | 136.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 02-November-17 | 136.81 | Put          | Bond Future | 8303      | 8                             | 8303      | 8                               | 0.00          |
| 07/09/2017 | 2038 On 02-November-17 | 136.82 | Put          | Bond Future | 8313      | 8                             | 8313      | 8                               | 0.00          |
| 07/09/2017 | 2038 On 02-November-17 | 136.80 | Put          | Bond Future | 8293      | 8                             | 8293      | 8                               | 0.00          |
| 07/09/2017 | 2038 On 01-February-18 |        |              | Bond Future | 129.41    | 129.4211                      | 129.4125  | 129.4211                        | 0.00          |
| 07/09/2017 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 7518      | 8                             | 7518      | 8                               | 0.00          |
| 07/09/2017 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 7538      | 8                             | 7538      | 8                               | 0.00          |
| 07/09/2017 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 7528      | 8                             | 7528      | 8                               | 0.00          |
| 07/09/2017 | 2038 On 03-May-18      |        |              | Bond Future | 131.88    | 131.8867                      | 131.8766  | 131.8867                        | 0.00          |
| 07/09/2017 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 393       | 0                             | 393       | 0                               | 0.00          |
| 07/09/2017 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 07/09/2017 | 2040 On 02-November-17 |        |              | Bond Future | 9.75      | 95.6068                       | 9.7520    | 95.6068                         | 15,192.00     |
| 07/09/2017 | 2040 On 02-November-17 | 9.66   | Call         | Bond Future | 1687      | 2                             | 1687      | 2                               | 0.00          |
| 07/09/2017 | 2040 On 02-November-17 | 9.65   | Call         | Bond Future | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 07/09/2017 | 2040 On 02-November-17 | 9.67   | Call         | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 07/09/2017 | 2040 On 02-November-17 | 9.65   | Put          | Bond Future | 2526      | 3                             | 2526      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 02-November-17 | 9.66   | Put          | Bond Future | 2477      | 2                             | 2477      | 2                               | 0.00          |
| 07/09/2017 | 2040 On 02-November-17 | 9.67   | Put          | Bond Future | 2428      | 2                             | 2428      | 2                               | 0.00          |
| 07/09/2017 | 2040 On 01-February-18 |        |              | Bond Future | 9.81      | 92.8604                       | 9.8134    | 92.8604                         | 0.00          |
| 07/09/2017 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 3341      | 3                             | 3341      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 3430      | 3                             | 3430      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 3385      | 3                             | 3385      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 2827      | 3                             | 2827      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 2866      | 3                             | 2866      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 03-May-18      |        |              | Bond Future | 9.88      | 94.5906                       | 9.8773    | 94.5906                         | 0.00          |
| 07/09/2017 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 4956      | 5                             | 4956      | 5                               | 0.00          |
| 07/09/2017 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 5002      | 5                             | 5002      | 5                               | 0.00          |
| 07/09/2017 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 4909      | 5                             | 4909      | 5                               | 0.00          |
| 07/09/2017 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 3410      | 3                             | 3410      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 3375      | 3                             | 3375      | 3                               | 0.00          |
| 07/09/2017 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 3341      | 3                             | 3341      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 02-November-17 |        |              | Bond Future | 9.78      | 92.6876                       | 9.7758    | 92.6876                         | 26,125.00     |
| 07/09/2017 | 2044 On 02-November-17 | 9.66   | Call         | Bond Future | 1635      | 2                             | 1635      | 2                               | 0.00          |
| 07/09/2017 | 2044 On 02-November-17 | 9.68   | Call         | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 07/09/2017 | 2044 On 02-November-17 | 9.67   | Call         | Bond Future | 1672      | 2                             | 1672      | 2                               | 0.00          |
| 07/09/2017 | 2044 On 02-November-17 | 9.67   | Put          | Bond Future | 2593      | 3                             | 2593      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 02-November-17 | 9.68   | Put          | Bond Future | 2543      | 3                             | 2543      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 02-November-17 | 9.66   | Put          | Bond Future | 2643      | 3                             | 2643      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 01-February-18 |        |              | Bond Future | 9.84      | 90.0127                       | 9.8352    | 90.0127                         | 0.00          |
| 07/09/2017 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 3393      | 3                             | 3393      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 3438      | 3                             | 3438      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 3484      | 3                             | 3484      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 2850      | 3                             | 2850      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 2928      | 3                             | 2928      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 2889      | 3                             | 2889      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 03-May-18      |        |              | Bond Future | 9.90      | 91.6898                       | 9.8970    | 91.6898                         | 0.00          |
| 07/09/2017 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 5138      | 5                             | 5138      | 5                               | 0.00          |
| 07/09/2017 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 5091      | 5                             | 5091      | 5                               | 0.00          |
| 07/09/2017 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 5044      | 5                             | 5044      | 5                               | 0.00          |
| 07/09/2017 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 3407      | 3                             | 3407      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 3442      | 3                             | 3442      | 3                               | 0.00          |
| 07/09/2017 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 3372      | 3                             | 3372      | 3                               | 0.00          |
| 07/09/2017 | 2046 On 02-November-17 |        |              | Bond Future | 123.51    | 123.5186                      | 123.5102  | 123.5186                        | 21,292.00     |
| 07/09/2017 | 2046 On 02-November-17 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 02-November-17 | 136.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 02-November-17 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 02-November-17 | 136.30 | Put          | Bond Future | 12790     | 13                            | 12790     | 13                              | 0.00          |
| 07/09/2017 | 2046 On 02-November-17 | 136.32 | Put          | Bond Future | 12810     | 13                            | 12810     | 13                              | 0.00          |
| 07/09/2017 | 2046 On 02-November-17 | 136.31 | Put          | Bond Future | 12800     | 13                            | 12800     | 13                              | 0.00          |
| 07/09/2017 | 2046 On 01-February-18 |        |              | Bond Future | 125.83    | 125.8352                      | 125.8269  | 125.8352                        | 0.00          |
| 07/09/2017 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 7073      | 7                             | 7073      | 7                               | 0.00          |
| 07/09/2017 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 7083      | 7                             | 7083      | 7                               | 0.00          |
| 07/09/2017 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 7093      | 7                             | 7093      | 7                               | 0.00          |
| 07/09/2017 | 2046 On 03-May-18      |        |              | Bond Future | 126.62    | 126.6342                      | 126.6247  | 126.6342                        | 0.00          |
| 07/09/2017 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 03-May-18      | 127.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future | 1315      | 1                             | 1315      | 1                               | 0.00          |
| 07/09/2017 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future | 1325      | 1                             | 1325      | 1                               | 0.00          |
| 07/09/2017 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 07/09/2017 | 2050 On 02-November-17 |        |              | Bond Future | 131.91    | 131.9189                      | 131.9098  | 131.9189                        | 22,382.00     |
| 07/09/2017 | 2050 On 02-November-17 | 144.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 02-November-17 | 144.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 02-November-17 | 144.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | 2050 On 02-November-17 | 144.65 | Put          | Bond Future        | 12740     | 13                            | 12740     | 13                              | 0.00          |
| 07/09/2017 | 2050 On 02-November-17 | 144.66 | Put          | Bond Future        | 12750     | 13                            | 12750     | 13                              | 0.00          |
| 07/09/2017 | 2050 On 02-November-17 | 144.67 | Put          | Bond Future        | 12760     | 13                            | 12760     | 13                              | 0.00          |
| 07/09/2017 | 2050 On 01-February-18 |        |              | Bond Future        | 132.71    | 132.7195                      | 132.7107  | 132.7195                        | 0.00          |
| 07/09/2017 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future        | 7529      | 8                             | 7529      | 8                               | 0.00          |
| 07/09/2017 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future        | 7519      | 8                             | 7519      | 8                               | 0.00          |
| 07/09/2017 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future        | 7539      | 8                             | 7539      | 8                               | 0.00          |
| 07/09/2017 | 2050 On 03-May-18      |        |              | Bond Future        | 135.24    | 135.2480                      | 135.2378  | 135.2480                        | 0.00          |
| 07/09/2017 | 2050 On 03-May-18      | 135.61 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 03-May-18      | 135.62 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future        | 392       | 0                             | 392       | 0                               | 0.00          |
| 07/09/2017 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future        | 372       | 0                             | 372       | 0                               | 0.00          |
| 07/09/2017 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future        | 382       | 0                             | 382       | 0                               | 0.00          |
| 07/09/2017 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | AL37 On 02-November-17 |        |              | Index Future       | 562.33    | 562.1530                      | 562.3270  | 562.1530                        | 0.00          |
| 07/09/2017 | AL37 On 01-February-18 |        |              | Index Future       | 572.68    | 572.4960                      | 572.6760  | 572.4960                        | 0.00          |
| 07/09/2017 | AL37 On 03-May-18      |        |              | Index Future       | 583.34    | 583.1650                      | 583.3400  | 583.1650                        | 0.00          |
| 07/09/2017 | AL7T On 02-November-17 |        |              | Index Future       | 648.71    | 648.1150                      | 648.7130  | 648.1150                        | 0.00          |
| 07/09/2017 | AL7T On 01-February-18 |        |              | Index Future       | 660.65    | 660.0400                      | 660.6510  | 660.0400                        | 0.00          |
| 07/09/2017 | AL7T On 03-May-18      |        |              | Index Future       | 672.95    | 672.3410                      | 672.9540  | 672.3410                        | 0.00          |
| 07/09/2017 | ALBI On 02-November-17 |        |              | Index Future       | 581.55    | 581.2450                      | 581.5480  | 581.2450                        | 791.00        |
| 07/09/2017 | ALBI On 01-February-18 |        |              | Index Future       | 592.25    | 591.9390                      | 592.2500  | 591.9390                        | 0.00          |
| 07/09/2017 | ALBI On 03-May-18      |        |              | Index Future       | 603.28    | 602.9710                      | 603.2790  | 602.9710                        | 0.00          |
| 07/09/2017 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 07/09/2017 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 07/09/2017 | EL28 On 02-November-17  |        |              | Bond Future        | 127.27    | 127.2770                      | 127.2704  | 127.2770                        | 0.00          |
| 07/09/2017 | EL28 On 02-November-17  | 133.87 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | EL28 On 02-November-17 | 133.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 02-November-17 | 133.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 02-November-17 | 133.88 | Put          | Bond Future | 6610      | 7                             | 6610      | 7                               | 0.00          |
| 07/09/2017 | EL28 On 02-November-17 | 133.89 | Put          | Bond Future | 6620      | 7                             | 6620      | 7                               | 0.00          |
| 07/09/2017 | EL28 On 02-November-17 | 133.87 | Put          | Bond Future | 6600      | 7                             | 6600      | 7                               | 0.00          |
| 07/09/2017 | EL28 On 01-February-18 |        |              | Bond Future | 129.66    | 129.6641                      | 129.6578  | 129.6641                        | 0.00          |
| 07/09/2017 | EL28 On 01-February-18 | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 01-February-18 | 132.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 01-February-18 | 132.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 01-February-18 | 132.30 | Put          | Bond Future | 2642      | 3                             | 2642      | 3                               | 0.00          |
| 07/09/2017 | EL28 On 01-February-18 | 132.31 | Put          | Bond Future | 2652      | 3                             | 2652      | 3                               | 0.00          |
| 07/09/2017 | EL28 On 01-February-18 | 132.29 | Put          | Bond Future | 2632      | 3                             | 2632      | 3                               | 0.00          |
| 07/09/2017 | EL28 On 03-May-18      |        |              | Bond Future | 132.13    | 132.1343                      | 132.1267  | 132.1343                        | 0.00          |
| 07/09/2017 | EL28 On 03-May-18      | 133.19 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 03-May-18      | 133.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 03-May-18      | 133.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | EL28 On 03-May-18      | 133.18 | Put          | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 07/09/2017 | EL28 On 03-May-18      | 133.19 | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 07/09/2017 | EL28 On 03-May-18      | 133.20 | Put          | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 07/09/2017 | ES33 On 02-November-17 |        |              | Bond Future | 10.72     | 76.7630                       | 10.7162   | 76.7630                         | 9,466.00      |
| 07/09/2017 | ES33 On 02-November-17 | 10.68  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 02-November-17 | 10.67  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 02-November-17 | 10.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 02-November-17 | 10.67  | Put          | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 07/09/2017 | ES33 On 02-November-17 | 10.66  | Put          | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 07/09/2017 | ES33 On 02-November-17 | 10.68  | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 07/09/2017 | ES33 On 01-February-18 |        |              | Bond Future | 10.82     | 78.1753                       | 10.8195   | 78.1753                         | 0.00          |
| 07/09/2017 | ES33 On 01-February-18 | 10.99  | Call         | Bond Future | 1020      | 1                             | 1020      | 1                               | 0.00          |
| 07/09/2017 | ES33 On 01-February-18 | 11.00  | Call         | Bond Future | 1080      | 1                             | 1080      | 1                               | 0.00          |
| 07/09/2017 | ES33 On 01-February-18 | 11.01  | Call         | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 07/09/2017 | ES33 On 01-February-18 | 11.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 01-February-18 | 10.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 01-February-18 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 03-May-18      |        |              | Bond Future | 10.92     | 75.8406                       | 10.9207   | 75.8406                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | ES33 On 03-May-18      | 11.20  | Call         | Bond Future  | 1636      | 2                             | 1636      | 2                               | 0.00          |
| 07/09/2017 | ES33 On 03-May-18      | 11.22  | Call         | Bond Future  | 1751      | 2                             | 1751      | 2                               | 0.00          |
| 07/09/2017 | ES33 On 03-May-18      | 11.21  | Call         | Bond Future  | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 07/09/2017 | ES33 On 03-May-18      | 11.21  | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 03-May-18      | 11.20  | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES33 On 03-May-18      | 11.22  | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | ES42 On 02-November-17 |        |              | Bond Future  | 10.98     | 79.3802                       | 10.9763   | 79.3802                         | 7,957.00      |
| 07/09/2017 | ES42 On 01-February-18 |        |              | Bond Future  | 11.08     | 80.8406                       | 11.0766   | 80.8406                         | 0.00          |
| 07/09/2017 | ES42 On 03-May-18      |        |              | Bond Future  | 11.18     | 78.0857                       | 11.1798   | 78.0857                         | 0.00          |
| 07/09/2017 | GOVI On 02-November-17 |        |              | GOVI         | 580.36    | 580.0330                      | 580.3550  | 580.0330                        | 671.00        |
| 07/09/2017 | GOVI On 02-November-17 | 572.46 | Call         | GOVI         | 78950     | 8                             | 78950     | 8                               | 0.00          |
| 07/09/2017 | GOVI On 02-November-17 | 572.45 | Call         | GOVI         | 79050     | 8                             | 79050     | 8                               | 0.00          |
| 07/09/2017 | GOVI On 02-November-17 | 572.44 | Call         | GOVI         | 79150     | 8                             | 79150     | 8                               | 0.00          |
| 07/09/2017 | GOVI On 02-November-17 | 572.45 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 02-November-17 | 572.44 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 02-November-17 | 572.46 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 01-February-18 |        |              | GOVI         | 591.04    | 590.7050                      | 591.0350  | 590.7050                        | 0.00          |
| 07/09/2017 | GOVI On 01-February-18 | 581.03 | Call         | GOVI         | 100050    | 10                            | 100050    | 10                              | 0.00          |
| 07/09/2017 | GOVI On 01-February-18 | 581.04 | Call         | GOVI         | 99950     | 10                            | 99950     | 10                              | 0.00          |
| 07/09/2017 | GOVI On 01-February-18 | 581.02 | Call         | GOVI         | 100150    | 10                            | 100150    | 10                              | 0.00          |
| 07/09/2017 | GOVI On 01-February-18 | 581.02 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 01-February-18 | 581.03 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 01-February-18 | 581.04 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 03-May-18      |        |              | GOVI         | 602.04    | 601.7140                      | 602.0410  | 601.7140                        | 0.00          |
| 07/09/2017 | GOVI On 03-May-18      | 590.27 | Call         | GOVI         | 117710    | 11                            | 117710    | 11                              | 0.00          |
| 07/09/2017 | GOVI On 03-May-18      | 590.29 | Call         | GOVI         | 117510    | 11                            | 117510    | 11                              | 0.00          |
| 07/09/2017 | GOVI On 03-May-18      | 590.28 | Call         | GOVI         | 117610    | 11                            | 117610    | 11                              | 0.00          |
| 07/09/2017 | GOVI On 03-May-18      | 590.28 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 03-May-18      | 590.29 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GOVI On 03-May-18      | 590.27 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | GVIX On 01-January-29  |        |              | LIVE INDEX   | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 07/09/2017 | IGOV On 02-November-17 |        |              | Index Future | 250.01    | 250.0180                      | 250.0120  | 250.0180                        | 1,163.00      |
| 07/09/2017 | IGOV On 01-February-18 |        |              | Index Future | 254.70    | 254.7070                      | 254.7020  | 254.7070                        | 0.00          |
| 07/09/2017 | IGOV On 03-May-18      |        |              | Index Future | 259.55    | 259.5600                      | 259.5520  | 259.5600                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | ILBI On 02-November-17  |        |              | Index Future       | 709.67    | 709.6650                      | 709.6650  | 709.6650                        | 0.00          |
| 07/09/2017 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.61     | 99.6125                       | 99.6125   | 99.6125                         | 0.00          |
| 07/09/2017 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.76     | 99.7525                       | 99.7556   | 99.7525                         | 0.00          |
| 07/09/2017 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.61     | 99.6110                       | 99.6128   | 99.6110                         | 0.00          |
| 07/09/2017 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.66     | 99.6483                       | 99.6552   | 99.6483                         | 0.00          |
| 07/09/2017 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 99.71     | 99.7038                       | 99.7088   | 99.7038                         | 0.00          |
| 07/09/2017 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 99.79     | 99.7843                       | 99.7869   | 99.7843                         | 0.00          |
| 07/09/2017 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 98.89     | 98.8890                       | 98.8911   | 98.8890                         | 0.00          |
| 07/09/2017 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.35     | 98.3454                       | 98.3508   | 98.3454                         | 0.00          |
| 07/09/2017 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.17     | 98.1677                       | 98.1730   | 98.1677                         | 0.00          |
| 07/09/2017 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.43     | 98.4300                       | 98.4300   | 98.4300                         | 0.00          |
| 07/09/2017 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 98.71     | 98.7069                       | 98.7122   | 98.7069                         | 0.00          |
| 07/09/2017 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.00     | 98.9891                       | 98.9961   | 98.9891                         | 0.00          |
| 07/09/2017 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 99.30     | 99.2967                       | 99.2963   | 99.2967                         | 0.00          |
| 07/09/2017 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.05     | 95.0613                       | 95.0493   | 95.0613                         | 0.00          |
| 07/09/2017 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 94.21     | 94.2139                       | 94.2076   | 94.2139                         | 0.00          |
| 07/09/2017 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 93.34     | 93.3426                       | 93.3407   | 93.3426                         | 0.00          |
| 07/09/2017 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 93.46     | 93.4585                       | 93.4569   | 93.4585                         | 0.00          |
| 07/09/2017 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 95.60     | 95.6036                       | 95.5956   | 95.6036                         | 51.00         |
| 07/09/2017 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 95.66     | 95.6811                       | 95.6637   | 95.6811                         | 0.00          |
| 07/09/2017 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 96.81     | 96.8377                       | 96.8101   | 96.8377                         | 0.00          |
| 07/09/2017 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 98.98     | 99.0157                       | 98.9817   | 99.0157                         | 0.00          |
| 07/09/2017 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 93.31     | 93.3239                       | 93.3054   | 93.3239                         | 0.00          |
| 07/09/2017 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 90.28     | 90.2962                       | 90.2796   | 90.2962                         | 0.00          |
| 07/09/2017 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 89.01     | 89.0247                       | 89.0083   | 89.0247                         | 0.00          |
| 07/09/2017 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 91.18     | 91.1970                       | 91.1768   | 91.1970                         | 0.00          |
| 07/09/2017 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 94.96     | 94.9950                       | 94.9646   | 94.9950                         | 0.00          |
| 07/09/2017 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 93.48     | 93.5217                       | 93.4773   | 93.5217                         | 0.00          |
| 07/09/2017 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 95.54     | 95.5962                       | 95.5373   | 95.5962                         | 0.00          |
| 07/09/2017 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 99.27     | 99.3426                       | 99.2745   | 99.3426                         | 0.00          |
| 07/09/2017 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 07/09/2017 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 07/09/2017 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 07/09/2017 | J207 On 15-January-20   |        |              | Interest Rate Swap | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 07/09/2017 | JBAF On 18-October-17   |        |              | Jibar Tradeable Future | 6.90      | 93.1000                       | 6.9000    | 93.1000                         | 0.00          |
| 07/09/2017 | JBAF On 15-November-17  |        |              | Jibar Tradeable Future | 6.88      | 93.1200                       | 6.8800    | 93.1200                         | 0.00          |
| 07/09/2017 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 6.76      | 93.2400                       | 6.7600    | 93.2400                         | 0.00          |
| 07/09/2017 | JBAF On 17-January-18   |        |              | Jibar Tradeable Future | 6.75      | 93.2500                       | 6.7500    | 93.2500                         | 0.00          |
| 07/09/2017 | JBAF On 21-February-18  |        |              | Jibar Tradeable Future | 6.67      | 93.3300                       | 6.6700    | 93.3300                         | 0.00          |
| 07/09/2017 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 6.66      | 93.3400                       | 6.6600    | 93.3400                         | 2,500.00      |
| 07/09/2017 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 6.56      | 93.4400                       | 6.5600    | 93.4400                         | 0.00          |
| 07/09/2017 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 6.55      | 93.4500                       | 6.5500    | 93.4500                         | 0.00          |
| 07/09/2017 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 07/09/2017 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 6.58      | 93.4200                       | 6.5800    | 93.4200                         | 0.00          |
| 07/09/2017 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 6.64      | 93.3600                       | 6.6400    | 93.3600                         | 0.00          |
| 07/09/2017 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 6.71      | 93.2900                       | 6.7100    | 93.2900                         | 0.00          |
| 07/09/2017 | R023 On 02-November-17  |        |              | Bond Future            | 7.73      | 101.5075                      | 7.7285    | 101.5075                        | 57,230.00     |
| 07/09/2017 | R023 On 02-November-17  | 8.56   | Call         | Bond Future            | 3507      | 3                             | 3507      | 3                               | 0.00          |
| 07/09/2017 | R023 On 02-November-17  | 8.57   | Call         | Bond Future            | 3548      | 4                             | 3548      | 4                               | 0.00          |
| 07/09/2017 | R023 On 02-November-17  | 8.58   | Call         | Bond Future            | 3588      | 4                             | 3588      | 4                               | 0.00          |
| 07/09/2017 | R023 On 02-November-17  | 8.57   | Put          | Bond Future            | 12        | 0                             | 12        | 0                               | 0.00          |
| 07/09/2017 | R023 On 02-November-17  | 8.58   | Put          | Bond Future            | 12        | 0                             | 12        | 0                               | 0.00          |
| 07/09/2017 | R023 On 02-November-17  | 8.56   | Put          | Bond Future            | 13        | 0                             | 13        | 0                               | 0.00          |
| 07/09/2017 | R023 On 01-February-18  |        |              | Bond Future            | 7.75      | 103.3752                      | 7.7493    | 103.3752                        | 0.00          |
| 07/09/2017 | R023 On 01-February-18  | 8.32   | Call         | Bond Future            | 2667      | 3                             | 2667      | 3                               | 0.00          |
| 07/09/2017 | R023 On 01-February-18  | 8.33   | Call         | Bond Future            | 2699      | 3                             | 2699      | 3                               | 0.00          |
| 07/09/2017 | R023 On 01-February-18  | 8.31   | Call         | Bond Future            | 2635      | 3                             | 2635      | 3                               | 0.00          |
| 07/09/2017 | R023 On 01-February-18  | 8.31   | Put          | Bond Future            | 356       | 0                             | 356       | 0                               | 0.00          |
| 07/09/2017 | R023 On 01-February-18  | 8.32   | Put          | Bond Future            | 348       | 0                             | 348       | 0                               | 0.00          |
| 07/09/2017 | R023 On 01-February-18  | 8.33   | Put          | Bond Future            | 340       | 0                             | 340       | 0                               | 0.00          |
| 07/09/2017 | R023 On 03-May-18       |        |              | Bond Future            | 7.76      | 101.3717                      | 7.7604    | 101.3717                        | 0.00          |
| 07/09/2017 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 2647      | 3                             | 2647      | 3                               | 0.00          |
| 07/09/2017 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 07/09/2017 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 2675      | 3                             | 2675      | 3                               | 0.00          |
| 07/09/2017 | R023 On 03-May-18       | 8.29   | Put          | Bond Future            | 635       | 1                             | 635       | 1                               | 0.00          |
| 07/09/2017 | R023 On 03-May-18       | 8.28   | Put          | Bond Future            | 646       | 1                             | 646       | 1                               | 0.00          |
| 07/09/2017 | R023 On 03-May-18       | 8.27   | Put          | Bond Future            | 657       | 1                             | 657       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R035 On 02-November-17 |        |              | Bond Future | 9.51      | 96.2323                       | 9.5129    | 96.2323                         | 22,815.00     |
| 07/09/2017 | R035 On 02-November-17 | 9.60   | Call         | Bond Future | 698       | 1                             | 698       | 1                               | 0.00          |
| 07/09/2017 | R035 On 02-November-17 | 9.59   | Call         | Bond Future | 619       | 1                             | 619       | 1                               | 0.00          |
| 07/09/2017 | R035 On 02-November-17 | 9.61   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 07/09/2017 | R035 On 02-November-17 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 02-November-17 | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 02-November-17 | 9.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 01-February-18 |        |              | Bond Future | 9.58      | 98.0029                       | 9.5760    | 98.0029                         | 0.00          |
| 07/09/2017 | R035 On 01-February-18 | 9.73   | Call         | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 07/09/2017 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 1369      | 1                             | 1369      | 1                               | 0.00          |
| 07/09/2017 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 1292      | 1                             | 1292      | 1                               | 0.00          |
| 07/09/2017 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 03-May-18      |        |              | Bond Future | 9.63      | 95.3289                       | 9.6346    | 95.3289                         | 0.00          |
| 07/09/2017 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 2051      | 2                             | 2051      | 2                               | 0.00          |
| 07/09/2017 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 2127      | 2                             | 2127      | 2                               | 0.00          |
| 07/09/2017 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 1975      | 2                             | 1975      | 2                               | 0.00          |
| 07/09/2017 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 |        |              | Bond Future | 8.44      | 116.8166                      | 8.4352    | 116.8166                        | 169,492.00    |
| 07/09/2017 | R186 On 02-November-17 | 8.75   | Call         | Bond Future | 2682      | 3                             | 2682      | 3                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 | 8.88   | Call         | Bond Future | 3348      | 3                             | 3348      | 3                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 | 8.90   | Call         | Bond Future | 3455      | 3                             | 3455      | 3                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 | 9.00   | Call         | Bond Future | 4006      | 4                             | 4006      | 4                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 | 8.89   | Call         | Bond Future | 3401      | 3                             | 3401      | 3                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 | 8.88   | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 | 9.00   | Put          | Bond Future | 248       | 0                             | 248       | 0                               | 5,000.00      |
| 07/09/2017 | R186 On 02-November-17 | 8.90   | Put          | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 07/09/2017 | R186 On 02-November-17 | 8.75   | Put          | Bond Future | 566       | 1                             | 566       | 1                               | 3,750.00      |
| 07/09/2017 | R186 On 02-November-17 | 8.89   | Put          | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 |        |              | Bond Future | 8.48      | 113.6659                      | 8.4766    | 113.6659                        | 198.00        |
| 07/09/2017 | R186 On 01-February-18 | 8.50   | Call         | Bond Future | 2131      | 2                             | 2131      | 2                               | 1,460.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R186 On 01-February-18 | 7.75   | Call         | Bond Future | 433       | 0                             | 433       | 0                               | 1,460.00      |
| 07/09/2017 | R186 On 01-February-18 | 9.00   | Call         | Bond Future | 4234      | 4                             | 4234      | 4                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 9.25   | Call         | Bond Future | 5491      | 5                             | 5491      | 5                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 4043      | 4                             | 4043      | 4                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 4138      | 4                             | 4138      | 4                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 8.75   | Call         | Bond Future | 3099      | 3                             | 3099      | 3                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 4090      | 4                             | 4090      | 4                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 9.00   | Put          | Bond Future | 825       | 1                             | 825       | 1                               | 6,200.00      |
| 07/09/2017 | R186 On 01-February-18 | 9.25   | Put          | Bond Future | 503       | 1                             | 503       | 1                               | 820.00        |
| 07/09/2017 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 890       | 1                             | 890       | 1                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 8.75   | Put          | Bond Future | 1301      | 1                             | 1301      | 1                               | 820.00        |
| 07/09/2017 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 857       | 1                             | 857       | 1                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 8.50   | Put          | Bond Future | 1976      | 2                             | 1976      | 2                               | 0.00          |
| 07/09/2017 | R186 On 01-February-18 | 7.75   | Put          | Bond Future | 5402      | 5                             | 5402      | 5                               | 0.00          |
| 07/09/2017 | R186 On 03-May-18      |        |              | Bond Future | 8.52      | 115.7839                      | 8.5178    | 115.7839                        | 0.00          |
| 07/09/2017 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 4264      | 4                             | 4264      | 4                               | 0.00          |
| 07/09/2017 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 4222      | 4                             | 4222      | 4                               | 0.00          |
| 07/09/2017 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 4180      | 4                             | 4180      | 4                               | 0.00          |
| 07/09/2017 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 1653      | 2                             | 1653      | 2                               | 0.00          |
| 07/09/2017 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 1674      | 2                             | 1674      | 2                               | 0.00          |
| 07/09/2017 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 1632      | 2                             | 1632      | 2                               | 0.00          |
| 07/09/2017 | R197 On 02-November-17 |        |              | Bond Future | 301.34    | 301.3633                      | 301.3411  | 301.3633                        | 2,350.00      |
| 07/09/2017 | R197 On 02-November-17 | 305.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 02-November-17 | 305.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 02-November-17 | 305.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 02-November-17 | 305.16 | Put          | Bond Future | 3819      | 4                             | 3819      | 4                               | 0.00          |
| 07/09/2017 | R197 On 02-November-17 | 305.15 | Put          | Bond Future | 3809      | 4                             | 3809      | 4                               | 0.00          |
| 07/09/2017 | R197 On 02-November-17 | 305.17 | Put          | Bond Future | 3829      | 4                             | 3829      | 4                               | 0.00          |
| 07/09/2017 | R197 On 01-February-18 |        |              | Bond Future | 300.02    | 300.0413                      | 300.0198  | 300.0413                        | 0.00          |
| 07/09/2017 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 01-February-18 | 301.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 1640      | 2                             | 1640      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 07/09/2017 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 07/09/2017 | R197 On 03-May-18      |        |              | Bond Future | 305.73    | 305.7573                      | 305.7325  | 305.7573                        | 0.00          |
| 07/09/2017 | R197 On 03-May-18      | 304.44 | Call         | Bond Future | 1293      | 1                             | 1293      | 1                               | 0.00          |
| 07/09/2017 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 1273      | 1                             | 1273      | 1                               | 0.00          |
| 07/09/2017 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 1283      | 1                             | 1283      | 1                               | 0.00          |
| 07/09/2017 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 02-November-17 |        |              | Bond Future | 240.55    | 240.5655                      | 240.5488  | 240.5655                        | 28,647.00     |
| 07/09/2017 | R202 On 02-November-17 | 253.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 02-November-17 | 253.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 02-November-17 | 253.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 02-November-17 | 253.90 | Put          | Bond Future | 13351     | 13                            | 13351     | 13                              | 0.00          |
| 07/09/2017 | R202 On 02-November-17 | 253.91 | Put          | Bond Future | 13361     | 13                            | 13361     | 13                              | 0.00          |
| 07/09/2017 | R202 On 02-November-17 | 253.89 | Put          | Bond Future | 13341     | 13                            | 13341     | 13                              | 0.00          |
| 07/09/2017 | R202 On 01-February-18 |        |              | Bond Future | 241.36    | 241.3729                      | 241.3571  | 241.3729                        | 0.00          |
| 07/09/2017 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 7713      | 8                             | 7713      | 8                               | 0.00          |
| 07/09/2017 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 7703      | 8                             | 7703      | 8                               | 0.00          |
| 07/09/2017 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 7723      | 8                             | 7723      | 8                               | 0.00          |
| 07/09/2017 | R202 On 03-May-18      |        |              | Bond Future | 245.95    | 245.9713                      | 245.9528  | 245.9713                        | 0.00          |
| 07/09/2017 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 1537      | 2                             | 1537      | 2                               | 0.00          |
| 07/09/2017 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 1517      | 1                             | 1517      | 1                               | 0.00          |
| 07/09/2017 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 1527      | 2                             | 1527      | 2                               | 0.00          |
| 07/09/2017 | R204 On 02-November-17 |        |              | Bond Future | 6.77      | 104.3406                      | 6.7691    | 104.3406                        | 46,398.00     |
| 07/09/2017 | R204 On 02-November-17 | 7.75   | Call         | Bond Future | 1045      | 1                             | 1045      | 1                               | 0.00          |
| 07/09/2017 | R204 On 02-November-17 | 7.76   | Call         | Bond Future | 1056      | 1                             | 1056      | 1                               | 0.00          |
| 07/09/2017 | R204 On 02-November-17 | 7.74   | Call         | Bond Future | 1035      | 1                             | 1035      | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R204 On 02-November-17 | 7.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R204 On 02-November-17 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R204 On 02-November-17 | 7.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R204 On 01-February-18 |        |              | Bond Future | 6.57      | 102.2223                      | 6.5670    | 102.2223                        | 0.00          |
| 07/09/2017 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 592       | 1                             | 592       | 1                               | 0.00          |
| 07/09/2017 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 0.00          |
| 07/09/2017 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 07/09/2017 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 07/09/2017 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 07/09/2017 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 07/09/2017 | R204 On 03-May-18      |        |              | Bond Future | 6.17      | 104.1271                      | 6.1736    | 104.1271                        | 0.00          |
| 07/09/2017 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 572       | 1                             | 572       | 1                               | 0.00          |
| 07/09/2017 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 578       | 1                             | 578       | 1                               | 0.00          |
| 07/09/2017 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 566       | 1                             | 566       | 1                               | 0.00          |
| 07/09/2017 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 07/09/2017 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 07/09/2017 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 07/09/2017 | R207 On 02-November-17 |        |              | Bond Future | 7.05      | 102.6151                      | 7.0518    | 102.6151                        | 41,067.00     |
| 07/09/2017 | R207 On 02-November-17 | 8.03   | Call         | Bond Future | 1934      | 2                             | 1934      | 2                               | 0.00          |
| 07/09/2017 | R207 On 02-November-17 | 8.05   | Call         | Bond Future | 1973      | 2                             | 1973      | 2                               | 0.00          |
| 07/09/2017 | R207 On 02-November-17 | 8.04   | Call         | Bond Future | 1954      | 2                             | 1954      | 2                               | 0.00          |
| 07/09/2017 | R207 On 02-November-17 | 8.03   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R207 On 02-November-17 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R207 On 02-November-17 | 8.04   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R207 On 01-February-18 |        |              | Bond Future | 6.99      | 100.8620                      | 6.9922    | 100.8620                        | 0.00          |
| 07/09/2017 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 1146      | 1                             | 1146      | 1                               | 0.00          |
| 07/09/2017 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 07/09/2017 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 1162      | 1                             | 1162      | 1                               | 0.00          |
| 07/09/2017 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 07/09/2017 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 07/09/2017 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 07/09/2017 | R207 On 03-May-18      |        |              | Bond Future | 6.92      | 102.7414                      | 6.9158    | 102.7414                        | 0.00          |
| 07/09/2017 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 1152      | 1                             | 1152      | 1                               | 0.00          |
| 07/09/2017 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 1126      | 1                             | 1126      | 1                               | 0.00          |
| 07/09/2017 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 07/09/2017 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 07/09/2017 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 07/09/2017 | R208 On 02-November-17 |        |              | Bond Future | 7.27      | 99.0951                       | 7.2747    | 99.0951                         | 32,186.00     |
| 07/09/2017 | R208 On 02-November-17 | 8.20   | Call         | Bond Future | 2671      | 3                             | 2671      | 3                               | 0.00          |
| 07/09/2017 | R208 On 02-November-17 | 8.19   | Call         | Bond Future | 2643      | 3                             | 2643      | 3                               | 0.00          |
| 07/09/2017 | R208 On 02-November-17 | 8.18   | Call         | Bond Future | 2614      | 3                             | 2614      | 3                               | 0.00          |
| 07/09/2017 | R208 On 02-November-17 | 8.19   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/09/2017 | R208 On 02-November-17 | 8.18   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 07/09/2017 | R208 On 02-November-17 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R208 On 01-February-18 |        |              | Bond Future | 7.26      | 100.9184                      | 7.2610    | 100.9184                        | 0.00          |
| 07/09/2017 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 07/09/2017 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 1745      | 2                             | 1745      | 2                               | 0.00          |
| 07/09/2017 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 1700      | 2                             | 1700      | 2                               | 0.00          |
| 07/09/2017 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 153       | 0                             | 153       | 0                               | 0.00          |
| 07/09/2017 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 07/09/2017 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 07/09/2017 | R208 On 03-May-18      |        |              | Bond Future | 7.23      | 99.3977                       | 7.2349    | 99.3977                         | 0.00          |
| 07/09/2017 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |
| 07/09/2017 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 1672      | 2                             | 1672      | 2                               | 0.00          |
| 07/09/2017 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 1652      | 2                             | 1652      | 2                               | 0.00          |
| 07/09/2017 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 267       | 0                             | 267       | 0                               | 0.00          |
| 07/09/2017 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 07/09/2017 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 |        |              | Bond Future | 9.48      | 72.7099                       | 9.4831    | 72.7099                         | 116,186.00    |
| 07/09/2017 | R209 On 02-November-17 | 9.52   | Call         | Bond Future | 1620      | 2                             | 1620      | 2                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 10.00  | Call         | Bond Future | 3757      | 4                             | 3757      | 4                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.54   | Call         | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.75   | Call         | Bond Future | 2545      | 3                             | 2545      | 3                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.53   | Call         | Bond Future | 1656      | 2                             | 1656      | 2                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.58   | Call         | Bond Future | 1841      | 2                             | 1841      | 2                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.33   | Call         | Bond Future | 1027      | 1                             | 1027      | 1                               | 1,350.00      |
| 07/09/2017 | R209 On 02-November-17 | 9.00   | Call         | Bond Future | 374       | 0                             | 374       | 0                               | 2,248.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R209 On 02-November-17 | 10.60  | Call         | Bond Future | 7058      | 7                             | 7058      | 7                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 8.30   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 2,800.00      |
| 07/09/2017 | R209 On 02-November-17 | 9.88   | Call         | Bond Future | 3154      | 3                             | 3154      | 3                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.75   | Put          | Bond Future | 770       | 1                             | 770       | 1                               | 6,500.00      |
| 07/09/2017 | R209 On 02-November-17 | 9.53   | Put          | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.58   | Put          | Bond Future | 1189      | 1                             | 1189      | 1                               | 1,350.00      |
| 07/09/2017 | R209 On 02-November-17 | 9.33   | Put          | Bond Future | 2076      | 2                             | 2076      | 2                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 8.30   | Put          | Bond Future | 8743      | 9                             | 8743      | 9                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.88   | Put          | Bond Future | 538       | 1                             | 538       | 1                               | 1,350.00      |
| 07/09/2017 | R209 On 02-November-17 | 9.52   | Put          | Bond Future | 1371      | 1                             | 1371      | 1                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 9.00   | Put          | Bond Future | 3761      | 4                             | 3761      | 4                               | 0.00          |
| 07/09/2017 | R209 On 02-November-17 | 10.60  | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 1,300.00      |
| 07/09/2017 | R209 On 02-November-17 | 10.00  | Put          | Bond Future | 378       | 0                             | 378       | 0                               | 1,138.00      |
| 07/09/2017 | R209 On 02-November-17 | 9.54   | Put          | Bond Future | 1308      | 1                             | 1308      | 1                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 |        |              | Bond Future | 9.54      | 74.0477                       | 9.5375    | 74.0477                         | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 2959      | 3                             | 2959      | 3                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 10.10  | Call         | Bond Future | 4612      | 5                             | 4612      | 5                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 3037      | 3                             | 3037      | 3                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 2998      | 3                             | 2998      | 3                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 10.00  | Call         | Bond Future | 4162      | 4                             | 4162      | 4                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 10.00  | Put          | Bond Future | 1158      | 1                             | 1158      | 1                               | 7,500.00      |
| 07/09/2017 | R209 On 01-February-18 | 10.10  | Put          | Bond Future | 983       | 1                             | 983       | 1                               | 3,000.00      |
| 07/09/2017 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 9.71   | Put          | Bond Future | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 07/09/2017 | R209 On 01-February-18 | 9.73   | Put          | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 07/09/2017 | R209 On 03-May-18      |        |              | Bond Future | 9.59      | 72.2782                       | 9.5910    | 72.2782                         | 0.00          |
| 07/09/2017 | R209 On 03-May-18      | 9.85   | Call         | Bond Future | 4047      | 4                             | 4047      | 4                               | 0.00          |
| 07/09/2017 | R209 On 03-May-18      | 9.86   | Call         | Bond Future | 4085      | 4                             | 4085      | 4                               | 0.00          |
| 07/09/2017 | R209 On 03-May-18      | 9.84   | Call         | Bond Future | 4009      | 4                             | 4009      | 4                               | 0.00          |
| 07/09/2017 | R209 On 03-May-18      | 9.84   | Put          | Bond Future | 2384      | 2                             | 2384      | 2                               | 0.00          |
| 07/09/2017 | R209 On 03-May-18      | 9.86   | Put          | Bond Future | 2332      | 2                             | 2332      | 2                               | 0.00          |
| 07/09/2017 | R209 On 03-May-18      | 9.85   | Put          | Bond Future | 2358      | 2                             | 2358      | 2                               | 0.00          |
| 07/09/2017 | R210 On 02-November-17 |        |              | Bond Future | 185.07    | 185.0817                      | 185.0685  | 185.0817                        | 2,179.00      |
| 07/09/2017 | R210 On 02-November-17 | 192.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R210 On 02-November-17 | 192.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 02-November-17 | 192.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 02-November-17 | 192.07 | Put          | Bond Future | 7002      | 7                             | 7002      | 7                               | 0.00          |
| 07/09/2017 | R210 On 02-November-17 | 192.09 | Put          | Bond Future | 7022      | 7                             | 7022      | 7                               | 0.00          |
| 07/09/2017 | R210 On 02-November-17 | 192.08 | Put          | Bond Future | 7012      | 7                             | 7012      | 7                               | 0.00          |
| 07/09/2017 | R210 On 01-February-18 |        |              | Bond Future | 188.54    | 188.5528                      | 188.5402  | 188.5528                        | 0.00          |
| 07/09/2017 | R210 On 01-February-18 | 192.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 01-February-18 | 192.38 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 01-February-18 | 192.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 01-February-18 | 192.38 | Put          | Bond Future | 3840      | 4                             | 3840      | 4                               | 0.00          |
| 07/09/2017 | R210 On 01-February-18 | 192.37 | Put          | Bond Future | 3830      | 4                             | 3830      | 4                               | 0.00          |
| 07/09/2017 | R210 On 01-February-18 | 192.36 | Put          | Bond Future | 3820      | 4                             | 3820      | 4                               | 0.00          |
| 07/09/2017 | R210 On 03-May-18      |        |              | Bond Future | 189.71    | 189.7222                      | 189.7075  | 189.7222                        | 0.00          |
| 07/09/2017 | R210 On 03-May-18      | 191.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 03-May-18      | 191.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 03-May-18      | 191.44 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R210 On 03-May-18      | 191.45 | Put          | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 07/09/2017 | R210 On 03-May-18      | 191.44 | Put          | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 07/09/2017 | R210 On 03-May-18      | 191.46 | Put          | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 07/09/2017 | R212 On 02-November-17 |        |              | Bond Future | 151.18    | 151.1277                      | 151.1784  | 151.1277                        | 4,057.00      |
| 07/09/2017 | R212 On 02-November-17 | 152.40 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 02-November-17 | 152.42 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 02-November-17 | 152.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 02-November-17 | 152.41 | Put          | Bond Future | 1232      | 1                             | 1232      | 1                               | 0.00          |
| 07/09/2017 | R212 On 02-November-17 | 152.42 | Put          | Bond Future | 1242      | 1                             | 1242      | 1                               | 0.00          |
| 07/09/2017 | R212 On 02-November-17 | 152.40 | Put          | Bond Future | 1222      | 1                             | 1222      | 1                               | 0.00          |
| 07/09/2017 | R212 On 01-February-18 |        |              | Bond Future | 151.98    | 151.9238                      | 151.9760  | 151.9238                        | 0.00          |
| 07/09/2017 | R212 On 01-February-18 | 154.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 01-February-18 | 154.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 01-February-18 | 154.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 01-February-18 | 154.69 | Put          | Bond Future | 2714      | 3                             | 2714      | 3                               | 0.00          |
| 07/09/2017 | R212 On 01-February-18 | 154.70 | Put          | Bond Future | 2724      | 3                             | 2724      | 3                               | 0.00          |
| 07/09/2017 | R212 On 01-February-18 | 154.71 | Put          | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 07/09/2017 | R212 On 03-May-18      |        |              | Bond Future | 154.87    | 154.8180                      | 154.8698  | 154.8180                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R212 On 03-May-18      | 154.28 | Call         | Bond Future | 590       | 1                             | 590       | 1                               | 0.00          |
| 07/09/2017 | R212 On 03-May-18      | 154.30 | Call         | Bond Future | 570       | 1                             | 570       | 1                               | 0.00          |
| 07/09/2017 | R212 On 03-May-18      | 154.29 | Call         | Bond Future | 580       | 1                             | 580       | 1                               | 0.00          |
| 07/09/2017 | R212 On 03-May-18      | 154.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 03-May-18      | 154.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R212 On 03-May-18      | 154.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 07/09/2017 | R213 On 02-November-17 |        |              | Bond Future | 9.12      | 85.0157                       | 9.1229    | 85.0157                         | 63,283.00     |
| 07/09/2017 | R213 On 02-November-17 | 9.35   | Call         | Bond Future | 2311      | 2                             | 2311      | 2                               | 0.00          |
| 07/09/2017 | R213 On 02-November-17 | 9.36   | Call         | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 07/09/2017 | R213 On 02-November-17 | 9.34   | Call         | Bond Future | 2267      | 2                             | 2267      | 2                               | 0.00          |
| 07/09/2017 | R213 On 02-November-17 | 9.34   | Put          | Bond Future | 819       | 1                             | 819       | 1                               | 0.00          |
| 07/09/2017 | R213 On 02-November-17 | 9.35   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 07/09/2017 | R213 On 02-November-17 | 9.36   | Put          | Bond Future | 776       | 1                             | 776       | 1                               | 0.00          |
| 07/09/2017 | R213 On 01-February-18 |        |              | Bond Future | 9.18      | 86.5800                       | 9.1775    | 86.5800                         | 0.00          |
| 07/09/2017 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 3158      | 3                             | 3158      | 3                               | 0.00          |
| 07/09/2017 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 3117      | 3                             | 3117      | 3                               | 0.00          |
| 07/09/2017 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 3077      | 3                             | 3077      | 3                               | 0.00          |
| 07/09/2017 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 1524      | 2                             | 1524      | 2                               | 0.00          |
| 07/09/2017 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 07/09/2017 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 1500      | 2                             | 1500      | 2                               | 0.00          |
| 07/09/2017 | R213 On 03-May-18      |        |              | Bond Future | 9.23      | 84.6438                       | 9.2274    | 84.6438                         | 0.00          |
| 07/09/2017 | R213 On 03-May-18      | 9.56   | Call         | Bond Future | 4167      | 4                             | 4167      | 4                               | 0.00          |
| 07/09/2017 | R213 On 03-May-18      | 9.57   | Call         | Bond Future | 4207      | 4                             | 4207      | 4                               | 0.00          |
| 07/09/2017 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 4247      | 4                             | 4247      | 4                               | 0.00          |
| 07/09/2017 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 1975      | 2                             | 1975      | 2                               | 0.00          |
| 07/09/2017 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 2022      | 2                             | 2022      | 2                               | 0.00          |
| 07/09/2017 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 1998      | 2                             | 1998      | 2                               | 0.00          |
| 07/09/2017 | R214 On 02-November-17 |        |              | Bond Future | 9.65      | 72.1849                       | 9.6499    | 72.1849                         | 44,034.00     |
| 07/09/2017 | R214 On 02-November-17 | 9.58   | Call         | Bond Future | 1355      | 1                             | 1355      | 1                               | 0.00          |
| 07/09/2017 | R214 On 02-November-17 | 9.60   | Call         | Bond Future | 1419      | 1                             | 1419      | 1                               | 0.00          |
| 07/09/2017 | R214 On 02-November-17 | 9.59   | Call         | Bond Future | 1387      | 1                             | 1387      | 1                               | 0.00          |
| 07/09/2017 | R214 On 02-November-17 | 9.59   | Put          | Bond Future | 1808      | 2                             | 1808      | 2                               | 0.00          |
| 07/09/2017 | R214 On 02-November-17 | 9.58   | Put          | Bond Future | 1847      | 2                             | 1847      | 2                               | 0.00          |
| 07/09/2017 | R214 On 02-November-17 | 9.60   | Put          | Bond Future | 1770      | 2                             | 1770      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2017 | R214 On 01-February-18 |        |              | Bond Future | 9.71      | 73.5131                       | 9.7075    | 73.5131                         | 0.00          |
| 07/09/2017 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 2854      | 3                             | 2854      | 3                               | 0.00          |
| 07/09/2017 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 2931      | 3                             | 2931      | 3                               | 0.00          |
| 07/09/2017 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 2892      | 3                             | 2892      | 3                               | 0.00          |
| 07/09/2017 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 2051      | 2                             | 2051      | 2                               | 0.00          |
| 07/09/2017 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 07/09/2017 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 2081      | 2                             | 2081      | 2                               | 0.00          |
| 07/09/2017 | R214 On 03-May-18      |        |              | Bond Future | 9.76      | 71.5870                       | 9.7611    | 71.5870                         | 0.00          |
| 07/09/2017 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 4066      | 4                             | 4066      | 4                               | 0.00          |
| 07/09/2017 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 4105      | 4                             | 4105      | 4                               | 0.00          |
| 07/09/2017 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 4028      | 4                             | 4028      | 4                               | 0.00          |
| 07/09/2017 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 2615      | 3                             | 2615      | 3                               | 0.00          |
| 07/09/2017 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 2587      | 3                             | 2587      | 3                               | 0.00          |
| 07/09/2017 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 2559      | 3                             | 2559      | 3                               | 0.00          |
| 07/09/2017 | R248 On 02-November-17 |        |              | Bond Future | 9.74      | 92.0504                       | 9.7364    | 92.0504                         | 81,327.00     |
| 07/09/2017 | R248 On 02-November-17 | 9.66   | Call         | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 07/09/2017 | R248 On 02-November-17 | 9.65   | Call         | Bond Future | 1700      | 2                             | 1700      | 2                               | 0.00          |
| 07/09/2017 | R248 On 02-November-17 | 9.64   | Call         | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 07/09/2017 | R248 On 02-November-17 | 9.64   | Put          | Bond Future | 2523      | 3                             | 2523      | 3                               | 0.00          |
| 07/09/2017 | R248 On 02-November-17 | 9.66   | Put          | Bond Future | 2422      | 2                             | 2422      | 2                               | 0.00          |
| 07/09/2017 | R248 On 02-November-17 | 9.65   | Put          | Bond Future | 2473      | 2                             | 2473      | 2                               | 0.00          |
| 07/09/2017 | R248 On 01-February-18 |        |              | Bond Future | 9.80      | 93.7441                       | 9.7967    | 93.7441                         | 170.00        |
| 07/09/2017 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 3670      | 4                             | 3670      | 4                               | 0.00          |
| 07/09/2017 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 3765      | 4                             | 3765      | 4                               | 0.00          |
| 07/09/2017 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 3718      | 4                             | 3718      | 4                               | 0.00          |
| 07/09/2017 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 2858      | 3                             | 2858      | 3                               | 0.00          |
| 07/09/2017 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 07/09/2017 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 07/09/2017 | R248 On 03-May-18      |        |              | Bond Future | 9.85      | 91.0540                       | 9.8529    | 91.0540                         | 0.00          |
| 07/09/2017 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 5303      | 5                             | 5303      | 5                               | 0.00          |
| 07/09/2017 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 5255      | 5                             | 5255      | 5                               | 0.00          |
| 07/09/2017 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 5206      | 5                             | 5206      | 5                               | 0.00          |
| 07/09/2017 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 3487      | 3                             | 3487      | 3                               | 0.00          |
| 07/09/2017 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 3523      | 4                             | 3523      | 4                               | 0.00          |

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| <b>Date</b> | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>MTM Yield</b> | <b>Previous Day's<br/>Closing MTM</b> | <b>MTM Price</b> | <b>Previous Day's<br/>Closing Price</b> | <b>Open Interest</b> |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 07/09/2017  | R248 On 03-May-18       | 10.07         | Put                  | Bond Future    | 3452             | 3                                     | 3452             | 3                                       | 0.00                 |

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