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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 2025 On 01-February-18 |        |              | Bond Future        | 129.23    | 129.5258                      | 129.2282  | 129.5258                        | 1,070.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future | 4672      | 4                             | 4672      | 4                               | 0.00          |
| 15/11/2017 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future | 4652      | 4                             | 4652      | 4                               | 0.00          |
| 15/11/2017 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future | 4662      | 4                             | 4662      | 4                               | 0.00          |
| 15/11/2017 | 2025 On 03-May-18      |        |              | Bond Future | 131.65    | 131.9489                      | 131.6458  | 131.9489                        | 0.00          |
| 15/11/2017 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future | 1564      | 1                             | 1564      | 1                               | 0.00          |
| 15/11/2017 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future | 1554      | 1                             | 1554      | 1                               | 0.00          |
| 15/11/2017 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future | 1574      | 1                             | 1574      | 1                               | 0.00          |
| 15/11/2017 | 2025 On 02-August-18   |        |              | Bond Future | 134.13    | 134.4388                      | 134.1291  | 134.4388                        | 0.00          |
| 15/11/2017 | 2025 On 02-August-18   | 136.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 02-August-18   | 136.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 02-August-18   | 136.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2025 On 02-August-18   | 136.66 | Put          | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 15/11/2017 | 2025 On 02-August-18   | 136.67 | Put          | Bond Future | 2541      | 2                             | 2541      | 2                               | 0.00          |
| 15/11/2017 | 2025 On 02-August-18   | 136.65 | Put          | Bond Future | 2521      | 2                             | 2521      | 2                               | 0.00          |
| 15/11/2017 | 2029 On 01-February-18 |        |              | Bond Future | 99.28     | 99.3057                       | 99.2777   | 99.3057                         | 1,370.00      |
| 15/11/2017 | 2029 On 03-May-18      |        |              | Bond Future | 100.12    | 100.1453                      | 100.1170  | 100.1453                        | 0.00          |
| 15/11/2017 | 2029 On 02-August-18   |        |              | Bond Future | 102.04    | 102.0689                      | 102.0393  | 102.0689                        | 0.00          |
| 15/11/2017 | 2030 On 01-February-18 |        |              | Bond Future | 9.92      | 86.4766                       | 9.9240    | 86.4766                         | 63,187.00     |
| 15/11/2017 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 3572      | 4                             | 3572      | 4                               | 0.00          |
| 15/11/2017 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 3506      | 4                             | 3506      | 4                               | 0.00          |
| 15/11/2017 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 3440      | 4                             | 3440      | 4                               | 0.00          |
| 15/11/2017 | 2030 On 03-May-18      |        |              | Bond Future | 10.01     | 88.0855                       | 10.0086   | 88.0855                         | 0.00          |
| 15/11/2017 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 03-May-18      | 9.50   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 3214      | 4                             | 3214      | 4                               | 0.00          |
| 15/11/2017 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 3149      | 3                             | 3149      | 3                               | 0.00          |
| 15/11/2017 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 3279      | 4                             | 3279      | 4                               | 0.00          |
| 15/11/2017 | 2030 On 02-August-18   |        |              | Bond Future | 10.09     | 85.7505                       | 10.0937   | 85.7505                         | 0.00          |
| 15/11/2017 | 2030 On 02-August-18   | 9.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 02-August-18   | 9.47   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 02-August-18   | 9.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2030 On 02-August-18   | 9.47   | Put          | Bond Future | 3889      | 4                             | 3889      | 4                               | 0.00          |
| 15/11/2017 | 2030 On 02-August-18   | 9.45   | Put          | Bond Future | 4018      | 4                             | 4018      | 4                               | 0.00          |
| 15/11/2017 | 2030 On 02-August-18   | 9.46   | Put          | Bond Future | 3953      | 4                             | 3953      | 4                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 |        |              | Bond Future | 10.11     | 88.6934                       | 10.1113   | 88.6934                         | 42,539.00     |
| 15/11/2017 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.30   | Call         | Bond Future | 278       | 0                             | 278       | 0                               | 7,800.00      |
| 15/11/2017 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 585       | 0                             | 585       | 0                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.20   | Call         | Bond Future | 203       | 0                             | 203       | 0                               | 7,500.00      |
| 15/11/2017 | 2032 On 01-February-18 | 9.45   | Call         | Bond Future | 434       | 0                             | 434       | 0                               | 750.00        |
| 15/11/2017 | 2032 On 01-February-18 | 9.40   | Call         | Bond Future | 376       | 0                             | 376       | 0                               | 6,800.00      |
| 15/11/2017 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 570       | 0                             | 570       | 0                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.20   | Put          | Bond Future | 6619      | 7                             | 6619      | 7                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 4387      | 5                             | 4387      | 5                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.45   | Put          | Bond Future | 5024      | 5                             | 5024      | 5                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.40   | Put          | Bond Future | 5327      | 6                             | 5327      | 6                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 4444      | 5                             | 4444      | 5                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 4332      | 5                             | 4332      | 5                               | 0.00          |
| 15/11/2017 | 2032 On 01-February-18 | 9.30   | Put          | Bond Future | 5957      | 6                             | 5957      | 6                               | 0.00          |
| 15/11/2017 | 2032 On 03-May-18      |        |              | Bond Future | 10.19     | 86.1866                       | 10.1945   | 86.1866                         | 0.00          |
| 15/11/2017 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 1554      | 1                             | 1554      | 1                               | 0.00          |
| 15/11/2017 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 1576      | 1                             | 1576      | 1                               | 0.00          |
| 15/11/2017 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 1599      | 1                             | 1599      | 1                               | 0.00          |
| 15/11/2017 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 4805      | 5                             | 4805      | 5                               | 0.00          |
| 15/11/2017 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 4898      | 5                             | 4898      | 5                               | 0.00          |
| 15/11/2017 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 4851      | 5                             | 4851      | 5                               | 0.00          |
| 15/11/2017 | 2032 On 02-August-18   |        |              | Bond Future | 10.28     | 87.8214                       | 10.2753   | 87.8214                         | 0.00          |
| 15/11/2017 | 2032 On 02-August-18   | 9.68   | Call         | Bond Future | 2129      | 2                             | 2129      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 2032 On 02-August-18   | 9.67   | Call         | Bond Future | 2106      | 2                             | 2106      | 2                               | 0.00          |
| 15/11/2017 | 2032 On 02-August-18   | 9.66   | Call         | Bond Future | 2082      | 2                             | 2082      | 2                               | 0.00          |
| 15/11/2017 | 2032 On 02-August-18   | 9.67   | Put          | Bond Future | 6159      | 6                             | 6159      | 6                               | 0.00          |
| 15/11/2017 | 2032 On 02-August-18   | 9.66   | Put          | Bond Future | 6205      | 6                             | 6205      | 6                               | 0.00          |
| 15/11/2017 | 2032 On 02-August-18   | 9.68   | Put          | Bond Future | 6113      | 6                             | 6113      | 6                               | 0.00          |
| 15/11/2017 | 2033 On 01-February-18 |        |              | Bond Future | 103.04    | 103.0662                      | 103.0374  | 103.0662                        | 5,283.00      |
| 15/11/2017 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 6613      | 7                             | 6613      | 7                               | 0.00          |
| 15/11/2017 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 6623      | 7                             | 6623      | 7                               | 0.00          |
| 15/11/2017 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 6603      | 7                             | 6603      | 7                               | 0.00          |
| 15/11/2017 | 2033 On 03-May-18      |        |              | Bond Future | 103.88    | 103.9057                      | 103.8767  | 103.9057                        | 0.00          |
| 15/11/2017 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 3813      | 4                             | 3813      | 4                               | 0.00          |
| 15/11/2017 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 3823      | 4                             | 3823      | 4                               | 0.00          |
| 15/11/2017 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 3833      | 4                             | 3833      | 4                               | 0.00          |
| 15/11/2017 | 2033 On 02-August-18   |        |              | Bond Future | 105.87    | 105.9016                      | 105.8712  | 105.9016                        | 0.00          |
| 15/11/2017 | 2033 On 02-August-18   | 109.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 02-August-18   | 109.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 02-August-18   | 109.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2033 On 02-August-18   | 109.93 | Put          | Bond Future | 4059      | 4                             | 4059      | 4                               | 0.00          |
| 15/11/2017 | 2033 On 02-August-18   | 109.94 | Put          | Bond Future | 4069      | 4                             | 4069      | 4                               | 0.00          |
| 15/11/2017 | 2033 On 02-August-18   | 109.92 | Put          | Bond Future | 4049      | 4                             | 4049      | 4                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 |        |              | Bond Future | 10.36     | 84.6224                       | 10.3593   | 84.6224                         | 53,554.00     |
| 15/11/2017 | 2037 On 01-February-18 | 9.88   | Call         | Bond Future | 761       | 1                             | 761       | 1                               | 2,000.00      |
| 15/11/2017 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 653       | 1                             | 653       | 1                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 671       | 1                             | 671       | 1                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 636       | 1                             | 636       | 1                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 10.32  | Call         | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 10.72  | Call         | Bond Future | 3601      | 4                             | 3601      | 4                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 10.72  | Put          | Bond Future | 1055      | 1                             | 1055      | 1                               | 2,000.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 2037 On 01-February-18 | 10.32  | Put          | Bond Future | 2223      | 2                             | 2223      | 2                               | 2,000.00      |
| 15/11/2017 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 4639      | 5                             | 4639      | 5                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 4761      | 5                             | 4761      | 5                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 9.88   | Put          | Bond Future | 4343      | 5                             | 4343      | 5                               | 0.00          |
| 15/11/2017 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 4700      | 5                             | 4700      | 5                               | 0.00          |
| 15/11/2017 | 2037 On 03-May-18      |        |              | Bond Future | 10.44     | 86.1968                       | 10.4434   | 86.1968                         | 0.00          |
| 15/11/2017 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 1870      | 2                             | 1870      | 2                               | 0.00          |
| 15/11/2017 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 15/11/2017 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 15/11/2017 | 2037 On 03-May-18      | 9.98   | Put          | Bond Future | 5304      | 5                             | 5304      | 5                               | 0.00          |
| 15/11/2017 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 5354      | 5                             | 5354      | 5                               | 0.00          |
| 15/11/2017 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 5254      | 5                             | 5254      | 5                               | 0.00          |
| 15/11/2017 | 2037 On 02-August-18   |        |              | Bond Future | 10.53     | 83.5755                       | 10.5278   | 83.5755                         | 0.00          |
| 15/11/2017 | 2037 On 02-August-18   | 9.95   | Call         | Bond Future | 2349      | 2                             | 2349      | 2                               | 0.00          |
| 15/11/2017 | 2037 On 02-August-18   | 9.96   | Call         | Bond Future | 2375      | 2                             | 2375      | 2                               | 0.00          |
| 15/11/2017 | 2037 On 02-August-18   | 9.97   | Call         | Bond Future | 2400      | 2                             | 2400      | 2                               | 0.00          |
| 15/11/2017 | 2037 On 02-August-18   | 9.97   | Put          | Bond Future | 6468      | 6                             | 6468      | 6                               | 0.00          |
| 15/11/2017 | 2037 On 02-August-18   | 9.95   | Put          | Bond Future | 6568      | 7                             | 6568      | 7                               | 0.00          |
| 15/11/2017 | 2037 On 02-August-18   | 9.96   | Put          | Bond Future | 6518      | 7                             | 6518      | 7                               | 0.00          |
| 15/11/2017 | 2038 On 01-February-18 |        |              | Bond Future | 124.92    | 124.9562                      | 124.9199  | 124.9562                        | 18,785.00     |
| 15/11/2017 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 12010     | 12                            | 12010     | 12                              | 0.00          |
| 15/11/2017 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 12030     | 12                            | 12030     | 12                              | 0.00          |
| 15/11/2017 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 12020     | 12                            | 12020     | 12                              | 0.00          |
| 15/11/2017 | 2038 On 03-May-18      |        |              | Bond Future | 127.26    | 127.2938                      | 127.2571  | 127.2938                        | 0.00          |
| 15/11/2017 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 5013      | 5                             | 5013      | 5                               | 0.00          |
| 15/11/2017 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 5033      | 5                             | 5033      | 5                               | 0.00          |
| 15/11/2017 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 5023      | 5                             | 5023      | 5                               | 0.00          |
| 15/11/2017 | 2038 On 02-August-18   |        |              | Bond Future | 129.65    | 129.6888                      | 129.6505  | 129.6888                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 2038 On 02-August-18   | 134.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 02-August-18   | 134.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 02-August-18   | 134.55 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2038 On 02-August-18   | 134.53 | Put          | Bond Future | 4880      | 5                             | 4880      | 5                               | 0.00          |
| 15/11/2017 | 2038 On 02-August-18   | 134.54 | Put          | Bond Future | 4890      | 5                             | 4890      | 5                               | 0.00          |
| 15/11/2017 | 2038 On 02-August-18   | 134.55 | Put          | Bond Future | 4900      | 5                             | 4900      | 5                               | 0.00          |
| 15/11/2017 | 2040 On 01-February-18 |        |              | Bond Future | 10.45     | 87.5317                       | 10.4498   | 87.5317                         | 25,952.00     |
| 15/11/2017 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 646       | 1                             | 646       | 1                               | 0.00          |
| 15/11/2017 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 15/11/2017 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 663       | 1                             | 663       | 1                               | 0.00          |
| 15/11/2017 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 5222      | 5                             | 5222      | 5                               | 0.00          |
| 15/11/2017 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 5156      | 5                             | 5156      | 5                               | 0.00          |
| 15/11/2017 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 5288      | 6                             | 5288      | 6                               | 0.00          |
| 15/11/2017 | 2040 On 03-May-18      |        |              | Bond Future | 10.53     | 89.1603                       | 10.5343   | 89.1603                         | 0.00          |
| 15/11/2017 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 2060      | 2                             | 2060      | 2                               | 0.00          |
| 15/11/2017 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 2088      | 2                             | 2088      | 2                               | 0.00          |
| 15/11/2017 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 2033      | 2                             | 2033      | 2                               | 0.00          |
| 15/11/2017 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 5746      | 6                             | 5746      | 6                               | 0.00          |
| 15/11/2017 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 5692      | 6                             | 5692      | 6                               | 0.00          |
| 15/11/2017 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 5639      | 6                             | 5639      | 6                               | 0.00          |
| 15/11/2017 | 2040 On 02-August-18   |        |              | Bond Future | 10.62     | 86.3448                       | 10.6192   | 86.3448                         | 0.00          |
| 15/11/2017 | 2040 On 02-August-18   | 10.05  | Call         | Bond Future | 2543      | 2                             | 2543      | 2                               | 0.00          |
| 15/11/2017 | 2040 On 02-August-18   | 10.04  | Call         | Bond Future | 2515      | 2                             | 2515      | 2                               | 0.00          |
| 15/11/2017 | 2040 On 02-August-18   | 10.03  | Call         | Bond Future | 2488      | 2                             | 2488      | 2                               | 0.00          |
| 15/11/2017 | 2040 On 02-August-18   | 10.04  | Put          | Bond Future | 7016      | 7                             | 7016      | 7                               | 0.00          |
| 15/11/2017 | 2040 On 02-August-18   | 10.03  | Put          | Bond Future | 7070      | 7                             | 7070      | 7                               | 0.00          |
| 15/11/2017 | 2040 On 02-August-18   | 10.05  | Put          | Bond Future | 6963      | 7                             | 6963      | 7                               | 0.00          |
| 15/11/2017 | 2044 On 01-February-18 |        |              | Bond Future | 10.48     | 84.6325                       | 10.4780   | 84.6325                         | 17,728.00     |
| 15/11/2017 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 638       | 1                             | 638       | 1                               | 0.00          |
| 15/11/2017 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 655       | 1                             | 655       | 1                               | 0.00          |
| 15/11/2017 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 673       | 1                             | 673       | 1                               | 0.00          |
| 15/11/2017 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 5246      | 5                             | 5246      | 5                               | 0.00          |
| 15/11/2017 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 5381      | 6                             | 5381      | 6                               | 0.00          |
| 15/11/2017 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 5313      | 6                             | 5313      | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 2044 On 03-May-18      |        |              | Bond Future | 10.56     | 86.2070                       | 10.5601   | 86.2070                         | 0.00          |
| 15/11/2017 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 2117      | 2                             | 2117      | 2                               | 0.00          |
| 15/11/2017 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 2089      | 2                             | 2089      | 2                               | 0.00          |
| 15/11/2017 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 2061      | 2                             | 2061      | 2                               | 0.00          |
| 15/11/2017 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 5710      | 6                             | 5710      | 6                               | 0.00          |
| 15/11/2017 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 5764      | 6                             | 5764      | 6                               | 0.00          |
| 15/11/2017 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 5657      | 6                             | 5657      | 6                               | 0.00          |
| 15/11/2017 | 2044 On 02-August-18   |        |              | Bond Future | 10.64     | 83.4609                       | 10.6426   | 83.4609                         | 0.00          |
| 15/11/2017 | 2044 On 02-August-18   | 10.05  | Call         | Bond Future | 2497      | 2                             | 2497      | 2                               | 0.00          |
| 15/11/2017 | 2044 On 02-August-18   | 10.07  | Call         | Bond Future | 2552      | 2                             | 2552      | 2                               | 0.00          |
| 15/11/2017 | 2044 On 02-August-18   | 10.06  | Call         | Bond Future | 2525      | 2                             | 2525      | 2                               | 0.00          |
| 15/11/2017 | 2044 On 02-August-18   | 10.06  | Put          | Bond Future | 7088      | 7                             | 7088      | 7                               | 0.00          |
| 15/11/2017 | 2044 On 02-August-18   | 10.07  | Put          | Bond Future | 7033      | 7                             | 7033      | 7                               | 0.00          |
| 15/11/2017 | 2044 On 02-August-18   | 10.05  | Put          | Bond Future | 7142      | 7                             | 7142      | 7                               | 0.00          |
| 15/11/2017 | 2046 On 01-February-18 |        |              | Bond Future | 120.36    | 120.3905                      | 120.3571  | 120.3905                        | 21,177.00     |
| 15/11/2017 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 12543     | 13                            | 12543     | 13                              | 0.00          |
| 15/11/2017 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 12553     | 13                            | 12553     | 13                              | 0.00          |
| 15/11/2017 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 12563     | 13                            | 12563     | 13                              | 0.00          |
| 15/11/2017 | 2046 On 03-May-18      |        |              | Bond Future | 121.01    | 121.0427                      | 121.0090  | 121.0427                        | 0.00          |
| 15/11/2017 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 03-May-18      | 127.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future | 6931      | 7                             | 6931      | 7                               | 0.00          |
| 15/11/2017 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future | 6941      | 7                             | 6941      | 7                               | 0.00          |
| 15/11/2017 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future | 6921      | 7                             | 6921      | 7                               | 0.00          |
| 15/11/2017 | 2046 On 02-August-18   |        |              | Bond Future | 123.33    | 123.3678                      | 123.3326  | 123.3678                        | 0.00          |
| 15/11/2017 | 2046 On 02-August-18   | 128.78 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 02-August-18   | 128.79 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 02-August-18   | 128.77 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2046 On 02-August-18   | 128.79 | Put          | Bond Future | 5457      | 5                             | 5457      | 5                               | 0.00          |
| 15/11/2017 | 2046 On 02-August-18   | 128.77 | Put          | Bond Future | 5437      | 5                             | 5437      | 5                               | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | 2046 On 02-August-18   | 128.78 | Put          | Bond Future        | 5447      | 5                             | 5447      | 5                               | 0.00          |
| 15/11/2017 | 2050 On 01-February-18 |        |              | Bond Future        | 126.76    | 126.8004                      | 126.7643  | 126.8004                        | 23,955.00     |
| 15/11/2017 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future        | 13476     | 13                            | 13476     | 13                              | 0.00          |
| 15/11/2017 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future        | 13466     | 13                            | 13466     | 13                              | 0.00          |
| 15/11/2017 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future        | 13486     | 13                            | 13486     | 13                              | 0.00          |
| 15/11/2017 | 2050 On 03-May-18      |        |              | Bond Future        | 129.14    | 129.1725                      | 129.1359  | 129.1725                        | 0.00          |
| 15/11/2017 | 2050 On 03-May-18      | 135.61 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 03-May-18      | 135.62 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future        | 6494      | 6                             | 6494      | 6                               | 0.00          |
| 15/11/2017 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future        | 6474      | 6                             | 6474      | 6                               | 0.00          |
| 15/11/2017 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future        | 6484      | 6                             | 6484      | 6                               | 0.00          |
| 15/11/2017 | 2050 On 02-August-18   |        |              | Bond Future        | 129.88    | 129.9203                      | 129.8821  | 129.9203                        | 0.00          |
| 15/11/2017 | 2050 On 02-August-18   | 137.54 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 02-August-18   | 137.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 02-August-18   | 137.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | 2050 On 02-August-18   | 137.54 | Put          | Bond Future        | 7658      | 8                             | 7658      | 8                               | 0.00          |
| 15/11/2017 | 2050 On 02-August-18   | 137.52 | Put          | Bond Future        | 7638      | 8                             | 7638      | 8                               | 0.00          |
| 15/11/2017 | 2050 On 02-August-18   | 137.53 | Put          | Bond Future        | 7648      | 8                             | 7648      | 8                               | 0.00          |
| 15/11/2017 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | AL37 On 01-February-18 |        |              | Index Future       | 552.67    | 551.2970                      | 552.6660  | 551.2970                        | 0.00          |
| 15/11/2017 | AL37 On 03-May-18      |        |              | Index Future       | 562.95    | 561.5560                      | 562.9540  | 561.5560                        | 0.00          |
| 15/11/2017 | AL37 On 02-August-18   |        |              | Index Future       | 573.63    | 572.2080                      | 573.6270  | 572.2080                        | 0.00          |
| 15/11/2017 | AL7T On 01-February-18 |        |              | Index Future       | 625.72    | 623.5620                      | 625.7220  | 623.5620                        | 0.00          |
| 15/11/2017 | AL7T On 03-May-18      |        |              | Index Future       | 637.37    | 635.1660                      | 637.3700  | 635.1660                        | 0.00          |
| 15/11/2017 | AL7T On 02-August-18   |        |              | Index Future       | 649.45    | 647.2150                      | 649.4540  | 647.2150                        | 0.00          |
| 15/11/2017 | ALBI On 01-February-18 |        |              | Index Future       | 562.13    | 560.5840                      | 562.1330  | 560.5840                        | 774.00        |
| 15/11/2017 | ALBI On 03-May-18      |        |              | Index Future       | 572.60    | 571.0160                      | 572.5970  | 571.0160                        | 0.00          |
| 15/11/2017 | ALBI On 02-August-18   |        |              | Index Future       | 583.45    | 581.8470                      | 583.4530  | 581.8470                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C035 On 28-February-35  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 15/11/2017 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | CS23 On 25-January-23   |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | EL28 On 01-February-18  |        |              | Bond Future        | 127.02    | 128.3195                      | 127.0233  | 128.3195                        | 0.00          |
| 15/11/2017 | EL28 On 01-February-18  | 132.29 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 01-February-18  | 132.31 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 01-February-18  | 132.30 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 01-February-18  | 132.30 | Put          | Bond Future        | 5277      | 4                             | 5277      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 01-February-18  | 132.31 | Put          | Bond Future        | 5287      | 4                             | 5287      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 01-February-18  | 132.29 | Put          | Bond Future        | 5267      | 4                             | 5267      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 03-May-18       |        |              | Bond Future        | 127.64    | 128.9605                      | 127.6403  | 128.9605                        | 0.00          |
| 15/11/2017 | EL28 On 03-May-18       | 133.19 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 03-May-18       | 133.20 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 03-May-18       | 133.18 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 03-May-18       | 133.18 | Put          | Bond Future        | 5540      | 4                             | 5540      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 03-May-18       | 133.19 | Put          | Bond Future        | 5550      | 4                             | 5550      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 03-May-18       | 133.20 | Put          | Bond Future        | 5560      | 4                             | 5560      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 02-August-18    |        |              | Bond Future        | 130.09    | 131.4376                      | 130.0911  | 131.4376                        | 0.00          |
| 15/11/2017 | EL28 On 02-August-18    | 134.93 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 02-August-18    | 134.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 02-August-18    | 134.94 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | EL28 On 02-August-18    | 134.94 | Put          | Bond Future        | 4849      | 4                             | 4849      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 02-August-18    | 134.95 | Put          | Bond Future        | 4859      | 4                             | 4859      | 4                               | 0.00          |
| 15/11/2017 | EL28 On 02-August-18    | 134.93 | Put          | Bond Future        | 4839      | 3                             | 4839      | 3                               | 0.00          |
| 15/11/2017 | ES33 On 01-February-18  |        |              | Bond Future        | 11.48     | 74.1545                       | 11.4839   | 74.1545                         | 9,466.00      |
| 15/11/2017 | ES33 On 01-February-18  | 10.99  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 01-February-18  | 11.00  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 01-February-18  | 11.01  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 01-February-18  | 11.01  | Put          | Bond Future        | 2724      | 3                             | 2724      | 3                               | 0.00          |
| 15/11/2017 | ES33 On 01-February-18  | 10.99  | Put          | Bond Future        | 2843      | 3                             | 2843      | 3                               | 0.00          |
| 15/11/2017 | ES33 On 01-February-18  | 11.00  | Put          | Bond Future        | 2784      | 3                             | 2784      | 3                               | 0.00          |
| 15/11/2017 | ES33 On 03-May-18       |        |              | Bond Future        | 11.61     | 71.7428                       | 11.6089   | 71.7428                         | 0.00          |
| 15/11/2017 | ES33 On 03-May-18       | 11.20  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 03-May-18       | 11.22  | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 03-May-18       | 11.21  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | ES33 On 03-May-18      | 11.21  | Put          | Bond Future | 2242      | 2                             | 2242      | 2                               | 0.00          |
| 15/11/2017 | ES33 On 03-May-18      | 11.20  | Put          | Bond Future | 2300      | 3                             | 2300      | 3                               | 0.00          |
| 15/11/2017 | ES33 On 03-May-18      | 11.22  | Put          | Bond Future | 2185      | 2                             | 2185      | 2                               | 0.00          |
| 15/11/2017 | ES33 On 02-August-18   |        |              | Bond Future | 11.73     | 73.1036                       | 11.7325   | 73.1036                         | 0.00          |
| 15/11/2017 | ES33 On 02-August-18   | 11.14  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 02-August-18   | 11.15  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 02-August-18   | 11.16  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | ES33 On 02-August-18   | 11.16  | Put          | Bond Future | 3194      | 3                             | 3194      | 3                               | 0.00          |
| 15/11/2017 | ES33 On 02-August-18   | 11.14  | Put          | Bond Future | 3309      | 4                             | 3309      | 4                               | 0.00          |
| 15/11/2017 | ES33 On 02-August-18   | 11.15  | Put          | Bond Future | 3252      | 3                             | 3252      | 3                               | 0.00          |
| 15/11/2017 | ES42 On 01-February-18 |        |              | Bond Future | 11.71     | 76.5425                       | 11.7102   | 76.5425                         | 7,957.00      |
| 15/11/2017 | ES42 On 03-May-18      |        |              | Bond Future | 11.84     | 73.7055                       | 11.8369   | 73.7055                         | 0.00          |
| 15/11/2017 | ES42 On 02-August-18   |        |              | Bond Future | 11.96     | 75.1035                       | 11.9601   | 75.1035                         | 0.00          |
| 15/11/2017 | GOVI On 01-February-18 |        |              | GOVI        | 560.35    | 558.7350                      | 560.3540  | 558.7350                        | 796.00        |
| 15/11/2017 | GOVI On 01-February-18 | 581.03 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 01-February-18 | 581.04 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 01-February-18 | 581.02 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 01-February-18 | 581.02 | Put          | GOVI        | 206660    | 22                            | 206660    | 22                              | 0.00          |
| 15/11/2017 | GOVI On 01-February-18 | 581.03 | Put          | GOVI        | 206760    | 22                            | 206760    | 22                              | 0.00          |
| 15/11/2017 | GOVI On 01-February-18 | 581.04 | Put          | GOVI        | 206860    | 22                            | 206860    | 22                              | 0.00          |
| 15/11/2017 | GOVI On 03-May-18      |        |              | GOVI        | 570.79    | 569.1320                      | 570.7860  | 569.1320                        | 0.00          |
| 15/11/2017 | GOVI On 03-May-18      | 590.29 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 03-May-18      | 590.27 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 03-May-18      | 590.28 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 03-May-18      | 590.28 | Put          | GOVI        | 194940    | 21                            | 194940    | 21                              | 0.00          |
| 15/11/2017 | GOVI On 03-May-18      | 590.29 | Put          | GOVI        | 195040    | 21                            | 195040    | 21                              | 0.00          |
| 15/11/2017 | GOVI On 03-May-18      | 590.27 | Put          | GOVI        | 194840    | 21                            | 194840    | 21                              | 0.00          |
| 15/11/2017 | GOVI On 02-August-18   |        |              | GOVI        | 581.61    | 579.9280                      | 581.6070  | 579.9280                        | 0.00          |
| 15/11/2017 | GOVI On 02-August-18   | 605.71 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 02-August-18   | 605.72 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 02-August-18   | 605.70 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | GOVI On 02-August-18   | 605.70 | Put          | GOVI        | 240930    | 26                            | 240930    | 26                              | 0.00          |
| 15/11/2017 | GOVI On 02-August-18   | 605.71 | Put          | GOVI        | 241030    | 26                            | 241030    | 26                              | 0.00          |
| 15/11/2017 | GOVI On 02-August-18   | 605.72 | Put          | GOVI        | 241130    | 26                            | 241130    | 26                              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 15/11/2017 | IGOV On 01-February-18  |        |              | Index Future       | 248.90    | 249.2140                      | 248.9010  | 249.2140                        | 874.00        |
| 15/11/2017 | IGOV On 03-May-18       |        |              | Index Future       | 253.56    | 253.8760                      | 253.5580  | 253.8760                        | 272.00        |
| 15/11/2017 | IGOV On 02-August-18    |        |              | Index Future       | 258.43    | 258.7520                      | 258.4260  | 258.7520                        | 0.00          |
| 15/11/2017 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.76     | 99.7595                       | 99.7595   | 99.7595                         | 0.00          |
| 15/11/2017 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.72     | 99.7174                       | 99.7212   | 99.7174                         | 0.00          |
| 15/11/2017 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.94     | 99.9426                       | 99.9425   | 99.9426                         | 0.00          |
| 15/11/2017 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 100.21    | 100.2201                      | 100.2083  | 100.2201                        | 0.00          |
| 15/11/2017 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 99.80     | 99.7970                       | 99.7970   | 99.7970                         | 0.00          |
| 15/11/2017 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.01     | 99.0019                       | 99.0058   | 99.0019                         | 0.00          |
| 15/11/2017 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.63     | 98.6273                       | 98.6275   | 98.6273                         | 0.00          |
| 15/11/2017 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.68     | 98.6904                       | 98.6786   | 98.6904                         | 0.00          |
| 15/11/2017 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 99.20     | 99.2300                       | 99.2000   | 99.2300                         | 0.00          |
| 15/11/2017 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.72     | 99.7684                       | 99.7249   | 99.7684                         | 0.00          |
| 15/11/2017 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 100.27    | 100.3279                      | 100.2667  | 100.3279                        | 0.00          |
| 15/11/2017 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 100.82    | 100.8937                      | 100.8200  | 100.8937                        | 0.00          |
| 15/11/2017 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 97.76     | 97.9526                       | 97.7647   | 97.9526                         | 0.00          |
| 15/11/2017 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 97.14     | 97.3433                       | 97.1383   | 97.3433                         | 0.00          |
| 15/11/2017 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 96.48     | 96.7054                       | 96.4842   | 96.7054                         | 0.00          |
| 15/11/2017 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 96.81     | 97.0482                       | 96.8084   | 97.0482                         | 0.00          |
| 15/11/2017 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 99.12     | 99.3802                       | 99.1193   | 99.3802                         | 51.00         |
| 15/11/2017 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 99.38     | 99.6732                       | 99.3835   | 99.6732                         | 0.00          |
| 15/11/2017 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 100.70    | 101.0278                      | 100.7037  | 101.0278                        | 0.00          |
| 15/11/2017 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 103.00    | 103.3528                      | 103.0046  | 103.3528                        | 0.00          |
| 15/11/2017 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 98.78     | 99.2137                       | 98.7758   | 99.2137                         | 0.00          |
| 15/11/2017 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 95.92     | 96.3724                       | 95.9201   | 96.3724                         | 0.00          |
| 15/11/2017 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 94.77     | 95.2340                       | 94.7700   | 95.2340                         | 0.00          |
| 15/11/2017 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 96.95     | 97.4172                       | 96.9490   | 97.4172                         | 0.00          |
| 15/11/2017 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 100.69    | 101.1605                      | 100.6921  | 101.1605                        | 0.00          |
| 15/11/2017 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 99.34     | 99.8284                       | 99.3441   | 99.8284                         | 0.00          |
| 15/11/2017 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 101.40    | 101.8900                      | 101.3965  | 101.8900                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 105.05    | 105.5460                      | 105.0515  | 105.5460                        | 0.00          |
| 15/11/2017 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2017 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 15/11/2017 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 15/11/2017 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 15/11/2017 | JBAF On 15-November-17  |        |              | Jibar Tradeable Future | 7.32      | 92.6800                       | 7.3200    | 92.6800                         | 0.00          |
| 15/11/2017 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.25      | 92.7500                       | 7.2500    | 92.7500                         | 0.00          |
| 15/11/2017 | JBAF On 17-January-18   |        |              | Jibar Tradeable Future | 7.24      | 92.7600                       | 7.2400    | 92.7600                         | 0.00          |
| 15/11/2017 | JBAF On 21-February-18  |        |              | Jibar Tradeable Future | 7.17      | 92.8300                       | 7.1700    | 92.8300                         | 0.00          |
| 15/11/2017 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.15      | 92.8500                       | 7.1500    | 92.8500                         | 2,500.00      |
| 15/11/2017 | JBAF On 18-April-18     |        |              | Jibar Tradeable Future | 7.14      | 92.8600                       | 7.1400    | 92.8600                         | 0.00          |
| 15/11/2017 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 15/11/2017 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 15/11/2017 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 15/11/2017 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 15/11/2017 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.03      | 92.9700                       | 7.0300    | 92.9700                         | 0.00          |
| 15/11/2017 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 15/11/2017 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.13      | 92.8700                       | 7.1300    | 92.8700                         | 0.00          |
| 15/11/2017 | R023 On 01-February-18  |        |              | Bond Future            | 8.76      | 99.0438                       | 8.7636    | 99.0438                         | 61,360.00     |
| 15/11/2017 | R023 On 01-February-18  | 8.32   | Call         | Bond Future            | 331       | 0                             | 331       | 0                               | 0.00          |
| 15/11/2017 | R023 On 01-February-18  | 8.33   | Call         | Bond Future            | 341       | 0                             | 341       | 0                               | 0.00          |
| 15/11/2017 | R023 On 01-February-18  | 8.31   | Call         | Bond Future            | 322       | 0                             | 322       | 0                               | 0.00          |
| 15/11/2017 | R023 On 01-February-18  | 8.31   | Put          | Bond Future            | 2119      | 2                             | 2119      | 2                               | 0.00          |
| 15/11/2017 | R023 On 01-February-18  | 8.32   | Put          | Bond Future            | 2089      | 2                             | 2089      | 2                               | 0.00          |
| 15/11/2017 | R023 On 01-February-18  | 8.33   | Put          | Bond Future            | 2058      | 2                             | 2058      | 2                               | 0.00          |
| 15/11/2017 | R023 On 03-May-18       |        |              | Bond Future            | 8.84      | 96.9570                       | 8.8383    | 96.9570                         | 0.00          |
| 15/11/2017 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 568       | 0                             | 568       | 0                               | 0.00          |
| 15/11/2017 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 589       | 0                             | 589       | 0                               | 0.00          |
| 15/11/2017 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 578       | 0                             | 578       | 0                               | 0.00          |
| 15/11/2017 | R023 On 03-May-18       | 8.29   | Put          | Bond Future            | 2675      | 3                             | 2675      | 3                               | 0.00          |
| 15/11/2017 | R023 On 03-May-18       | 8.28   | Put          | Bond Future            | 2702      | 3                             | 2702      | 3                               | 0.00          |
| 15/11/2017 | R023 On 03-May-18       | 8.27   | Put          | Bond Future            | 2730      | 3                             | 2730      | 3                               | 0.00          |
| 15/11/2017 | R035 On 01-February-18  |        |              | Bond Future            | 10.30     | 92.3410                       | 10.2995   | 92.3410                         | 53,129.00     |
| 15/11/2017 | R035 On 01-February-18  | 9.73   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 4210      | 4                             | 4210      | 4                               | 0.00          |
| 15/11/2017 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 4288      | 4                             | 4288      | 4                               | 0.00          |
| 15/11/2017 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 4133      | 4                             | 4133      | 4                               | 0.00          |
| 15/11/2017 | R035 On 03-May-18      |        |              | Bond Future | 10.38     | 89.5590                       | 10.3818   | 89.5590                         | 0.00          |
| 15/11/2017 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 3630      | 4                             | 3630      | 4                               | 0.00          |
| 15/11/2017 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 3554      | 4                             | 3554      | 4                               | 0.00          |
| 15/11/2017 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 3478      | 4                             | 3478      | 4                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 |        |              | Bond Future | 9.46      | 107.0783                      | 9.4609    | 107.0783                        | 100,022.00    |
| 15/11/2017 | R186 On 01-February-18 | 7.75   | Call         | Bond Future | 4         | 0                             | 4         | 0                               | 1,460.00      |
| 15/11/2017 | R186 On 01-February-18 | 8.50   | Call         | Bond Future | 111       | 0                             | 111       | 0                               | 1,460.00      |
| 15/11/2017 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 507       | 0                             | 507       | 0                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 9.00   | Call         | Bond Future | 567       | 0                             | 567       | 0                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 9.25   | Call         | Bond Future | 1052      | 1                             | 1052      | 1                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 536       | 0                             | 536       | 0                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 8.75   | Call         | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 522       | 0                             | 522       | 0                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 3652      | 4                             | 3652      | 4                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 9.00   | Put          | Bond Future | 3456      | 4                             | 3456      | 4                               | 6,200.00      |
| 15/11/2017 | R186 On 01-February-18 | 8.75   | Put          | Bond Future | 4769      | 5                             | 4769      | 5                               | 775.00        |
| 15/11/2017 | R186 On 01-February-18 | 9.25   | Put          | Bond Future | 2361      | 3                             | 2361      | 3                               | 775.00        |
| 15/11/2017 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 3553      | 4                             | 3553      | 4                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 3603      | 4                             | 3603      | 4                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 8.50   | Put          | Bond Future | 6253      | 7                             | 6253      | 7                               | 0.00          |
| 15/11/2017 | R186 On 01-February-18 | 7.75   | Put          | Bond Future | 11270     | 12                            | 11270     | 12                              | 0.00          |
| 15/11/2017 | R186 On 03-May-18      |        |              | Bond Future | 9.55      | 109.0707                      | 9.5460    | 109.0707                        | 0.00          |
| 15/11/2017 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 1101      | 1                             | 1101      | 1                               | 0.00          |
| 15/11/2017 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 15/11/2017 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 1066      | 1                             | 1066      | 1                               | 0.00          |
| 15/11/2017 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 4930      | 5                             | 4930      | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 4975      | 5                             | 4975      | 5                               | 0.00          |
| 15/11/2017 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 4885      | 5                             | 4885      | 5                               | 0.00          |
| 15/11/2017 | R197 On 01-February-18 |        |              | Bond Future | 296.46    | 296.5560                      | 296.4646  | 296.5560                        | 2,350.00      |
| 15/11/2017 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R197 On 01-February-18 | 301.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 5195      | 5                             | 5195      | 5                               | 0.00          |
| 15/11/2017 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 5205      | 5                             | 5205      | 5                               | 0.00          |
| 15/11/2017 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 5215      | 5                             | 5215      | 5                               | 0.00          |
| 15/11/2017 | R197 On 03-May-18      |        |              | Bond Future | 302.01    | 302.1036                      | 302.0111  | 302.1036                        | 0.00          |
| 15/11/2017 | R197 On 03-May-18      | 304.44 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 2439      | 2                             | 2439      | 2                               | 0.00          |
| 15/11/2017 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 2449      | 2                             | 2449      | 2                               | 0.00          |
| 15/11/2017 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 2429      | 2                             | 2429      | 2                               | 0.00          |
| 15/11/2017 | R202 On 01-February-18 |        |              | Bond Future | 236.35    | 236.4160                      | 236.3471  | 236.4160                        | 22,170.00     |
| 15/11/2017 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 15/11/2017 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 15/11/2017 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 15/11/2017 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 12745     | 13                            | 12745     | 13                              | 0.00          |
| 15/11/2017 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 12735     | 13                            | 12735     | 13                              | 0.00          |
| 15/11/2017 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 12755     | 13                            | 12755     | 13                              | 0.00          |
| 15/11/2017 | R202 On 03-May-18      |        |              | Bond Future | 240.77    | 240.8383                      | 240.7687  | 240.8383                        | 0.00          |
| 15/11/2017 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 943       | 1                             | 943       | 1                               | 0.00          |
| 15/11/2017 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 941       | 1                             | 941       | 1                               | 0.00          |
| 15/11/2017 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 939       | 1                             | 939       | 1                               | 0.00          |
| 15/11/2017 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 7661      | 8                             | 7661      | 8                               | 0.00          |
| 15/11/2017 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 7645      | 8                             | 7645      | 8                               | 0.00          |
| 15/11/2017 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 7653      | 8                             | 7653      | 8                               | 0.00          |
| 15/11/2017 | R204 On 01-February-18 |        |              | Bond Future | 7.83      | 101.0851                      | 7.8339    | 101.0851                        | 42,299.00     |
| 15/11/2017 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 15/11/2017 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 15/11/2017 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 25        | 0                             | 25        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 503       | 1                             | 503       | 1                               | 0.00          |
| 15/11/2017 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 496       | 1                             | 496       | 1                               | 0.00          |
| 15/11/2017 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 510       | 1                             | 510       | 1                               | 0.00          |
| 15/11/2017 | R204 On 03-May-18      |        |              | Bond Future | 7.97      | 102.9660                      | 7.9665    | 102.9660                        | 0.00          |
| 15/11/2017 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 15/11/2017 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 15/11/2017 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 15/11/2017 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 568       | 1                             | 568       | 1                               | 0.00          |
| 15/11/2017 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 15/11/2017 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 558       | 1                             | 558       | 1                               | 0.00          |
| 15/11/2017 | R207 On 01-February-18 |        |              | Bond Future | 8.15      | 98.7034                       | 8.1462    | 98.7034                         | 42,149.00     |
| 15/11/2017 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 15/11/2017 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 15/11/2017 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 15/11/2017 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 1017      | 1                             | 1017      | 1                               | 0.00          |
| 15/11/2017 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 986       | 1                             | 986       | 1                               | 0.00          |
| 15/11/2017 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 1002      | 1                             | 1002      | 1                               | 0.00          |
| 15/11/2017 | R207 On 03-May-18      |        |              | Bond Future | 8.25      | 100.5399                      | 8.2533    | 100.5399                        | 0.00          |
| 15/11/2017 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 15/11/2017 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 15/11/2017 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 15/11/2017 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 1190      | 1                             | 1190      | 1                               | 0.00          |
| 15/11/2017 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 1202      | 1                             | 1202      | 1                               | 0.00          |
| 15/11/2017 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 1178      | 1                             | 1178      | 1                               | 0.00          |
| 15/11/2017 | R208 On 01-February-18 |        |              | Bond Future | 8.40      | 97.6952                       | 8.3988    | 97.6952                         | 34,847.00     |
| 15/11/2017 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 15/11/2017 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 125       | 0                             | 125       | 0                               | 0.00          |
| 15/11/2017 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 15/11/2017 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |
| 15/11/2017 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 1611      | 2                             | 1611      | 2                               | 0.00          |
| 15/11/2017 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 1588      | 2                             | 1588      | 2                               | 0.00          |
| 15/11/2017 | R208 On 03-May-18      |        |              | Bond Future | 8.48      | 96.1118                       | 8.4821    | 96.1118                         | 0.00          |
| 15/11/2017 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 15/11/2017 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 236       | 0                             | 236       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 230       | 0                             | 230       | 0                               | 0.00          |
| 15/11/2017 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 1953      | 2                             | 1953      | 2                               | 0.00          |
| 15/11/2017 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 1972      | 2                             | 1972      | 2                               | 0.00          |
| 15/11/2017 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 1992      | 2                             | 1992      | 2                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 |        |              | Bond Future | 10.21     | 69.5864                       | 10.2085   | 69.5864                         | 152,943.00    |
| 15/11/2017 | R209 On 01-February-18 | 9.59   | Call         | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 628       | 1                             | 628       | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.88   | Call         | Bond Future | 935       | 1                             | 935       | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 643       | 1                             | 643       | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 660       | 1                             | 660       | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.75   | Call         | Bond Future | 693       | 1                             | 693       | 1                               | 5,000.00      |
| 15/11/2017 | R209 On 01-February-18 | 10.10  | Call         | Bond Future | 1461      | 1                             | 1461      | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.85   | Call         | Bond Future | 874       | 1                             | 874       | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.33   | Call         | Bond Future | 211       | 0                             | 211       | 0                               | 220.00        |
| 15/11/2017 | R209 On 01-February-18 | 10.00  | Call         | Bond Future | 1203      | 1                             | 1203      | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.89   | Call         | Bond Future | 955       | 1                             | 955       | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.32   | Call         | Bond Future | 205       | 0                             | 205       | 0                               | 157.00        |
| 15/11/2017 | R209 On 01-February-18 | 9.87   | Call         | Bond Future | 914       | 1                             | 914       | 1                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.52   | Call         | Bond Future | 378       | 0                             | 378       | 0                               | 739.00        |
| 15/11/2017 | R209 On 01-February-18 | 10.22  | Call         | Bond Future | 1809      | 2                             | 1809      | 2                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.75   | Put          | Bond Future | 3586      | 4                             | 3586      | 4                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 3733      | 4                             | 3733      | 4                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 10.10  | Put          | Bond Future | 2129      | 2                             | 2129      | 2                               | 3,000.00      |
| 15/11/2017 | R209 On 01-February-18 | 9.85   | Put          | Bond Future | 3121      | 3                             | 3121      | 3                               | 7,500.00      |
| 15/11/2017 | R209 On 01-February-18 | 9.33   | Put          | Bond Future | 5921      | 6                             | 5921      | 6                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.87   | Put          | Bond Future | 3033      | 3                             | 3033      | 3                               | 739.00        |
| 15/11/2017 | R209 On 01-February-18 | 9.52   | Put          | Bond Future | 4793      | 5                             | 4793      | 5                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.89   | Put          | Bond Future | 2946      | 3                             | 2946      | 3                               | 157.00        |
| 15/11/2017 | R209 On 01-February-18 | 9.32   | Put          | Bond Future | 5983      | 6                             | 5983      | 6                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 10.00  | Put          | Bond Future | 2496      | 3                             | 2496      | 3                               | 7,500.00      |
| 15/11/2017 | R209 On 01-February-18 | 10.22  | Put          | Bond Future | 1739      | 2                             | 1739      | 2                               | 739.00        |
| 15/11/2017 | R209 On 01-February-18 | 9.71   | Put          | Bond Future | 3782      | 4                             | 3782      | 4                               | 0.00          |
| 15/11/2017 | R209 On 01-February-18 | 9.88   | Put          | Bond Future | 2989      | 3                             | 2989      | 3                               | 220.00        |
| 15/11/2017 | R209 On 01-February-18 | 9.59   | Put          | Bond Future | 4406      | 5                             | 4406      | 5                               | 377.00        |

| 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R209 On 01-February-18 | 9.73     | Put          | Bond Future | 3683      | 4                             | 3683      | 4                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      |          |              | Bond Future | 10.28     | 67.7319                       | 10.2823   | 67.7319                         | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 9.85     | Call         | Bond Future | 1588      | 1                             | 1588      | 1                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 10.22    | Call         | Bond Future | 2533      | 0                             | 2533      | 0                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 10.73    | Call         | Bond Future | 4247      | 0                             | 4247      | 0                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 9.75     | Call         | Bond Future | 1376      | 0                             | 1376      | 0                               | 435.00        |
| 15/11/2017 | R209 On 03-May-18      | 10.00    | Call         | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 9.84     | Call         | Bond Future | 1566      | 1                             | 1566      | 1                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 9.86     | Call         | Bond Future | 1610      | 1                             | 1610      | 1                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 10.00    | Put          | Bond Future | 3679      | 4                             | 3679      | 4                               | 5,000.00      |
| 15/11/2017 | R209 On 03-May-18      | 9.84     | Put          | Bond Future | 4319      | 4                             | 4319      | 4                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 9.86     | Put          | Bond Future | 4235      | 4                             | 4235      | 4                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 9.85     | Put          | Bond Future | 4277      | 4                             | 4277      | 4                               | 0.00          |
| 15/11/2017 | R209 On 03-May-18      | 10.22    | Put          | Bond Future | 2911      | 0                             | 2911      | 0                               | 435.00        |
| 15/11/2017 | R209 On 03-May-18      | 10.73    | Put          | Bond Future | 1623      | 0                             | 1623      | 0                               | 435.00        |
| 15/11/2017 | R209 On 03-May-18      | 9.75     | Put          | Bond Future | 4710      | 0                             | 4710      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   |          |              | Bond Future | 10.35     | 10.3900                       | 10.3535   | 10.3900                         | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.84    | Call         | Bond Future | 5094      | 0                             | 5094      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.21    | Call         | Bond Future | 3084      | 0                             | 3084      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 9.66     | Call         | Bond Future | 1760      | 0                             | 1760      | 0                               | 435.00        |
| 15/11/2017 | R209 On 02-August-18   | 10.38    | Call         | Bond Future | 3575      | 0                             | 3575      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.40    | Call         | Bond Future | 3635      | 0                             | 3635      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.39    | Call         | Bond Future | 3605      | 0                             | 3605      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 9.66     | Put          | Bond Future | 6099      | 0                             | 6099      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.38    | Put          | Bond Future | 3417      | 0                             | 3417      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.40    | Put          | Bond Future | 3358      | 0                             | 3358      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.39    | Put          | Bond Future | 3387      | 0                             | 3387      | 0                               | 0.00          |
| 15/11/2017 | R209 On 02-August-18   | 10.21    | Put          | Bond Future | 3948      | 0                             | 3948      | 0                               | 435.00        |
| 15/11/2017 | R209 On 02-August-18   | 10.84    | Put          | Bond Future | 2282      | 0                             | 2282      | 0                               | 435.00        |
| 15/11/2017 | R209 On 01-November-18 |          |              | Bond Future | 10.43     | 67.1765                       | 10.4281   | 67.1765                         | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 66503     | 66                            | 66503     | 66                              | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 66503     | 66                            | 66503     | 66                              | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 4533      | 4                             | 4533      | 4                               | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 2800      | 2                             | 2800      | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 66503     | 66                            | 66503     | 66                              | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 1590      | 1                             | 1590      | 1                               | 435.00        |
| 15/11/2017 | R209 On 01-November-18 | 1 016.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 5774      | 6                             | 5774      | 6                               | 435.00        |
| 15/11/2017 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 3704      | 3                             | 3704      | 3                               | 435.00        |
| 15/11/2017 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 8498      | 8                             | 8498      | 8                               | 0.00          |
| 15/11/2017 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R210 On 01-February-18 |          |              | Bond Future | 184.48    | 186.3656                      | 184.4771  | 186.3656                        | 2,159.00      |
| 15/11/2017 | R210 On 01-February-18 | 192.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R210 On 01-February-18 | 192.38   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R210 On 01-February-18 | 192.37   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R210 On 01-February-18 | 192.38   | Put          | Bond Future | 7903      | 6                             | 7903      | 6                               | 0.00          |
| 15/11/2017 | R210 On 01-February-18 | 192.37   | Put          | Bond Future | 7893      | 6                             | 7893      | 6                               | 0.00          |
| 15/11/2017 | R210 On 01-February-18 | 192.36   | Put          | Bond Future | 7883      | 6                             | 7883      | 6                               | 0.00          |
| 15/11/2017 | R210 On 03-May-18      |          |              | Bond Future | 185.50    | 187.4270                      | 185.5035  | 187.4270                        | 0.00          |
| 15/11/2017 | R210 On 03-May-18      | 191.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R210 On 03-May-18      | 191.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R210 On 03-May-18      | 191.44   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R210 On 03-May-18      | 191.45   | Put          | Bond Future | 5947      | 4                             | 5947      | 4                               | 0.00          |
| 15/11/2017 | R210 On 03-May-18      | 191.44   | Put          | Bond Future | 5937      | 4                             | 5937      | 4                               | 0.00          |
| 15/11/2017 | R210 On 03-May-18      | 191.46   | Put          | Bond Future | 5957      | 4                             | 5957      | 4                               | 0.00          |
| 15/11/2017 | R212 On 01-February-18 |          |              | Bond Future | 150.43    | 150.2922                      | 150.4251  | 150.2922                        | 4,869.00      |
| 15/11/2017 | R212 On 01-February-18 | 154.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R212 On 01-February-18 | 154.71   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R212 On 01-February-18 | 154.69   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R212 On 01-February-18 | 154.69   | Put          | Bond Future | 4265      | 4                             | 4265      | 4                               | 0.00          |
| 15/11/2017 | R212 On 01-February-18 | 154.70   | Put          | Bond Future | 4275      | 4                             | 4275      | 4                               | 0.00          |
| 15/11/2017 | R212 On 01-February-18 | 154.71   | Put          | Bond Future | 4285      | 4                             | 4285      | 4                               | 0.00          |
| 15/11/2017 | R212 On 03-May-18      |          |              | Bond Future | 153.24    | 153.1037                      | 153.2394  | 153.1037                        | 0.00          |
| 15/11/2017 | R212 On 03-May-18      | 154.28   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R212 On 03-May-18      | 154.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R212 On 03-May-18      | 154.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2017 | R212 On 03-May-18      | 154.29   | Put          | Bond Future | 1051      | 1                             | 1051      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R212 On 03-May-18      | 154.30 | Put          | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 15/11/2017 | R212 On 03-May-18      | 154.28 | Put          | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 15/11/2017 | R213 On 01-February-18 |        |              | Bond Future | 10.00     | 81.0913                       | 10.0002   | 81.0913                         | 58,091.00     |
| 15/11/2017 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 501       | 0                             | 501       | 0                               | 0.00          |
| 15/11/2017 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 488       | 0                             | 488       | 0                               | 0.00          |
| 15/11/2017 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 475       | 0                             | 475       | 0                               | 0.00          |
| 15/11/2017 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 4132      | 4                             | 4132      | 4                               | 0.00          |
| 15/11/2017 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 4184      | 4                             | 4184      | 4                               | 0.00          |
| 15/11/2017 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 4081      | 4                             | 4081      | 4                               | 0.00          |
| 15/11/2017 | R213 On 03-May-18      |        |              | Bond Future | 10.08     | 79.0507                       | 10.0776   | 79.0507                         | 0.00          |
| 15/11/2017 | R213 On 03-May-18      | 9.56   | Call         | Bond Future | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 15/11/2017 | R213 On 03-May-18      | 9.57   | Call         | Bond Future | 1358      | 1                             | 1358      | 1                               | 0.00          |
| 15/11/2017 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 1378      | 1                             | 1378      | 1                               | 0.00          |
| 15/11/2017 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 4442      | 5                             | 4442      | 5                               | 0.00          |
| 15/11/2017 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 4528      | 5                             | 4528      | 5                               | 0.00          |
| 15/11/2017 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 4485      | 5                             | 4485      | 5                               | 0.00          |
| 15/11/2017 | R214 On 01-February-18 |        |              | Bond Future | 10.36     | 69.0315                       | 10.3612   | 69.0315                         | 50,369.00     |
| 15/11/2017 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 590       | 1                             | 590       | 1                               | 0.00          |
| 15/11/2017 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 620       | 1                             | 620       | 1                               | 0.00          |
| 15/11/2017 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 15/11/2017 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 4073      | 4                             | 4073      | 4                               | 0.00          |
| 15/11/2017 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 4020      | 4                             | 4020      | 4                               | 0.00          |
| 15/11/2017 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 4126      | 4                             | 4126      | 4                               | 0.00          |
| 15/11/2017 | R214 On 03-May-18      |        |              | Bond Future | 10.43     | 67.0200                       | 10.4340   | 67.0200                         | 0.00          |
| 15/11/2017 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 1602      | 1                             | 1602      | 1                               | 0.00          |
| 15/11/2017 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 1624      | 1                             | 1624      | 1                               | 0.00          |
| 15/11/2017 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 1579      | 1                             | 1579      | 1                               | 0.00          |
| 15/11/2017 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 4557      | 5                             | 4557      | 5                               | 0.00          |
| 15/11/2017 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 4513      | 5                             | 4513      | 5                               | 0.00          |
| 15/11/2017 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 4469      | 5                             | 4469      | 5                               | 0.00          |
| 15/11/2017 | R248 On 01-February-18 |        |              | Bond Future | 10.43     | 88.3098                       | 10.4286   | 88.3098                         | 103,551.00    |
| 15/11/2017 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 777       | 1                             | 777       | 1                               | 0.00          |
| 15/11/2017 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 816       | 1                             | 816       | 1                               | 0.00          |
| 15/11/2017 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 796       | 1                             | 796       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2017 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 5222      | 5                             | 5222      | 5                               | 0.00          |
| 15/11/2017 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 5089      | 5                             | 5089      | 5                               | 0.00          |
| 15/11/2017 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 5156      | 5                             | 5156      | 5                               | 0.00          |
| 15/11/2017 | R248 On 03-May-18      |        |              | Bond Future | 10.50     | 85.5162                       | 10.5043   | 85.5162                         | 0.00          |
| 15/11/2017 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 2115      | 2                             | 2115      | 2                               | 0.00          |
| 15/11/2017 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 2086      | 2                             | 2086      | 2                               | 0.00          |
| 15/11/2017 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 2058      | 2                             | 2058      | 2                               | 0.00          |
| 15/11/2017 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 5675      | 6                             | 5675      | 6                               | 0.00          |
| 15/11/2017 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 5730      | 6                             | 5730      | 6                               | 0.00          |
| 15/11/2017 | R248 On 03-May-18      | 10.07  | Put          | Bond Future | 5620      | 6                             | 5620      | 6                               | 0.00          |