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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/08/2017 TO: 21/08/2017

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0857 On 31-March-21     |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 2025 On 02-November-17 |        |              | Bond Future        | 129.68    | 129.6882                      | 129.6823  | 129.6882                        | 2,291.00      |
| 21/08/2017 | 2025 On 02-November-17 | 132.96 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 02-November-17 | 132.98 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 02-November-17 | 132.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 02-November-17 | 132.97 | Put          | Bond Future        | 3288      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2025 On 02-November-17 | 132.98 | Put          | Bond Future        | 3298      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2025 On 02-November-17 | 132.96 | Put          | Bond Future        | 3278      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2025 On 01-February-18 |        |              | Bond Future        | 130.76    | 130.7624                      | 130.7575  | 130.7624                        | 0.00          |
| 21/08/2017 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future        | 3142      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future        | 3122      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future        | 3132      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2025 On 03-May-18      |        |              | Bond Future        | 133.26    | 133.2732                      | 133.2646  | 133.2732                        | 0.00          |
| 21/08/2017 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future        | 45        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future        | 55        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future        | 65        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2029 On 02-November-17 |        |              | Bond Future        | 100.21    | 100.2166                      | 100.2121  | 100.2166                        | 1,370.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 2029 On 01-February-18 |        |              | Bond Future | 102.09    | 102.0915                      | 102.0876  | 102.0915                        | 0.00          |
| 21/08/2017 | 2029 On 03-May-18      |        |              | Bond Future | 103.02    | 103.0237                      | 103.0170  | 103.0237                        | 0.00          |
| 21/08/2017 | 2030 On 02-November-17 |        |              | Bond Future | 9.10      | 94.1255                       | 94.1291   | 94.1255                         | 55,693.00     |
| 21/08/2017 | 2030 On 02-November-17 | 9.34   | Call         | Bond Future | 1649      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 02-November-17 | 9.35   | Call         | Bond Future | 1716      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 02-November-17 | 9.36   | Call         | Bond Future | 1783      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 02-November-17 | 9.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 02-November-17 | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 02-November-17 | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 01-February-18 |        |              | Bond Future | 9.15      | 91.8493                       | 91.8531   | 91.8493                         | 0.00          |
| 21/08/2017 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 1531      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 1597      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 1465      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 03-May-18      |        |              | Bond Future | 9.21      | 93.5714                       | 93.5735   | 93.5714                         | 0.00          |
| 21/08/2017 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 1863      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 1993      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 03-May-18      | 9.50   | Call         | Bond Future | 1928      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2032 On 02-November-17 |        |              | Bond Future | 9.34      | 92.2474                       | 92.2895   | 92.2474                         | 33,251.00     |
| 21/08/2017 | 2032 On 02-November-17 | 9.48   | Call         | Bond Future | 2316      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2032 On 02-November-17 | 9.49   | Call         | Bond Future | 2359      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2032 On 02-November-17 | 9.50   | Call         | Bond Future | 2402      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2032 On 02-November-17 | 9.50   | Put          | Bond Future | 1259      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2032 On 02-November-17 | 9.48   | Put          | Bond Future | 1317      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2032 On 02-November-17 | 9.49   | Put          | Bond Future | 1288      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 |        |              | Bond Future | 9.40      | 93.9413                       | 93.9844   | 93.9413                         | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.30   | Call         | Bond Future | 2319      | 2                             | 2         | 2                               | 7,800.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 3328      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.20   | Call         | Bond Future | 1998      | 2                             | 2         | 2                               | 7,500.00      |
| 21/08/2017 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 3287      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.45   | Call         | Bond Future | 2853      | 3                             | 3         | 3                               | 750.00        |
| 21/08/2017 | 2032 On 01-February-18 | 9.40   | Call         | Bond Future | 2668      | 3                             | 3         | 3                               | 6,800.00      |
| 21/08/2017 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 3246      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 2161      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.20   | Put          | Bond Future | 3485      | 4                             | 3         | 4                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 2191      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.45   | Put          | Bond Future | 2514      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.40   | Put          | Bond Future | 2690      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 2131      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2032 On 01-February-18 | 9.30   | Put          | Bond Future | 3070      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 03-May-18      |        |              | Bond Future | 9.46      | 91.5454                       | 91.5875   | 91.5454                         | 0.00          |
| 21/08/2017 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 4316      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 4358      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 4399      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 2573      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 2629      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 2601      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2033 On 02-November-17 |        |              | Bond Future | 104.39    | 104.3945                      | 104.3900  | 104.3945                        | 5,174.00      |
| 21/08/2017 | 2033 On 02-November-17 | 110.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 02-November-17 | 110.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 02-November-17 | 110.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 02-November-17 | 110.08 | Put          | Bond Future | 5690      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2033 On 02-November-17 | 110.07 | Put          | Bond Future | 5680      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2033 On 02-November-17 | 110.09 | Put          | Bond Future | 5700      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2033 On 01-February-18 |        |              | Bond Future | 106.34    | 106.3476                      | 106.3437  | 106.3476                        | 0.00          |
| 21/08/2017 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 3306      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 3316      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 3296      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2033 On 03-May-18      |        |              | Bond Future | 107.28    | 107.2910                      | 107.2842  | 107.2910                        | 0.00          |
| 21/08/2017 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 406       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 416       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 426       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2037 On 02-November-17 |        |              | Bond Future | 9.68      | 92.1361                       | 92.0185   | 92.1361                         | 57,977.00     |
| 21/08/2017 | 2037 On 02-November-17 | 9.66   | Call         | Bond Future | 1996      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2037 On 02-November-17 | 9.67   | Call         | Bond Future | 2035      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2037 On 02-November-17 | 9.65   | Call         | Bond Future | 1958      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2037 On 02-November-17 | 9.65   | Put          | Bond Future | 2229      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2037 On 02-November-17 | 9.66   | Put          | Bond Future | 2188      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2037 On 02-November-17 | 9.67   | Put          | Bond Future | 2147      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2037 On 01-February-18 |        |              | Bond Future | 9.75      | 89.5731                       | 89.4534   | 89.5731                         | 160.00        |
| 21/08/2017 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 3409      | 4                             | 3         | 4                               | 0.00          |
| 21/08/2017 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 3325      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 3367      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 2823      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 2752      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 2787      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2037 On 03-May-18      |        |              | Bond Future | 9.81      | 91.2526                       | 91.1289   | 91.2526                         | 0.00          |
| 21/08/2017 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 4534      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 4620      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 4577      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2037 On 03-May-18      | 9.98   | Put          | Bond Future | 3263      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 3296      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 3230      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2038 On 02-November-17 |        |              | Bond Future | 130.54    | 130.5422                      | 130.5360  | 130.5422                        | 19,544.00     |
| 21/08/2017 | 2038 On 02-November-17 | 136.80 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2038 On 02-November-17 | 136.81 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 2038 On 02-November-17 | 136.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2038 On 02-November-17 | 136.81 | Put          | Bond Future | 6274      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2038 On 02-November-17 | 136.82 | Put          | Bond Future | 6284      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2038 On 02-November-17 | 136.80 | Put          | Bond Future | 6264      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2038 On 01-February-18 |        |              | Bond Future | 131.46    | 131.4636                      | 131.4584  | 131.4636                        | 0.00          |
| 21/08/2017 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 5472      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 5492      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 5482      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2038 On 03-May-18      |        |              | Bond Future | 133.98    | 133.9877                      | 133.9788  | 133.9877                        | 0.00          |
| 21/08/2017 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 1709      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 1689      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 1699      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2040 On 02-November-17 |        |              | Bond Future | 9.78      | 95.4577                       | 95.3760   | 95.4577                         | 15,669.00     |
| 21/08/2017 | 2040 On 02-November-17 | 9.66   | Call         | Bond Future | 1817      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2040 On 02-November-17 | 9.65   | Call         | Bond Future | 1781      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2040 On 02-November-17 | 9.67   | Call         | Bond Future | 1855      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2040 On 02-November-17 | 9.65   | Put          | Bond Future | 2893      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2040 On 02-November-17 | 9.66   | Put          | Bond Future | 2843      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2040 On 02-November-17 | 9.67   | Put          | Bond Future | 2794      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2040 On 01-February-18 |        |              | Bond Future | 9.84      | 92.7053                       | 92.6222   | 92.7053                         | 0.00          |
| 21/08/2017 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 3430      | 4                             | 3         | 4                               | 0.00          |
| 21/08/2017 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 3515      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 3473      | 4                             | 3         | 4                               | 0.00          |
| 21/08/2017 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 3158      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 3118      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 3199      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2040 On 03-May-18      |        |              | Bond Future | 9.91      | 94.4435                       | 94.3570   | 94.4435                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 4890      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 4935      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 4844      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 3583      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 3548      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 3512      | 3                             | 4         | 3                               | 0.00          |
| 21/08/2017 | 2044 On 02-November-17 |        |              | Bond Future | 9.82      | 92.4521                       | 92.3256   | 92.4521                         | 20,734.00     |
| 21/08/2017 | 2044 On 02-November-17 | 9.66   | Call         | Bond Future | 1712      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2044 On 02-November-17 | 9.68   | Call         | Bond Future | 1784      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2044 On 02-November-17 | 9.67   | Call         | Bond Future | 1748      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | 2044 On 02-November-17 | 9.67   | Put          | Bond Future | 3036      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2044 On 02-November-17 | 9.68   | Put          | Bond Future | 2984      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2044 On 02-November-17 | 9.66   | Put          | Bond Future | 3087      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2044 On 01-February-18 |        |              | Bond Future | 9.88      | 89.7696                       | 89.6410   | 89.7696                         | 0.00          |
| 21/08/2017 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 3410      | 4                             | 3         | 4                               | 0.00          |
| 21/08/2017 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 3453      | 4                             | 3         | 4                               | 0.00          |
| 21/08/2017 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 3496      | 4                             | 3         | 4                               | 0.00          |
| 21/08/2017 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 3239      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 3322      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 3281      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | 2044 On 03-May-18      |        |              | Bond Future | 9.94      | 91.4528                       | 91.3199   | 91.4528                         | 0.00          |
| 21/08/2017 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 4987      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 4942      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 4896      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 3632      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 3668      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 3596      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | 2046 On 02-November-17 |        |              | Bond Future | 123.89    | 123.8991                      | 123.8938  | 123.8991                        | 21,292.00     |
| 21/08/2017 | 2046 On 02-November-17 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 02-November-17 | 136.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 02-November-17 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 02-November-17 | 136.30 | Put          | Bond Future | 12406     | 12                            | 12        | 12                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 2046 On 02-November-17 | 136.32 | Put          | Bond Future | 12426     | 12                            | 12        | 12                              | 0.00          |
| 21/08/2017 | 2046 On 02-November-17 | 136.31 | Put          | Bond Future | 12416     | 12                            | 12        | 12                              | 0.00          |
| 21/08/2017 | 2046 On 01-February-18 |        |              | Bond Future | 126.21    | 126.2171                      | 126.2126  | 126.2171                        | 0.00          |
| 21/08/2017 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 6687      | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 6697      | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 6707      | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | 2046 On 03-May-18      |        |              | Bond Future | 127.02    | 127.0252                      | 127.0172  | 127.0252                        | 0.00          |
| 21/08/2017 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 03-May-18      | 127.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future | 923       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future | 933       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future | 913       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2050 On 02-November-17 |        |              | Bond Future | 133.39    | 133.3928                      | 133.3869  | 133.3928                        | 22,532.00     |
| 21/08/2017 | 2050 On 02-November-17 | 144.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 02-November-17 | 144.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 02-November-17 | 144.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 02-November-17 | 144.65 | Put          | Bond Future | 11263     | 11                            | 11        | 11                              | 0.00          |
| 21/08/2017 | 2050 On 02-November-17 | 144.66 | Put          | Bond Future | 11273     | 11                            | 11        | 11                              | 0.00          |
| 21/08/2017 | 2050 On 02-November-17 | 144.67 | Put          | Bond Future | 11283     | 11                            | 11        | 11                              | 0.00          |
| 21/08/2017 | 2050 On 01-February-18 |        |              | Bond Future | 134.19    | 134.1971                      | 134.1920  | 134.1971                        | 0.00          |
| 21/08/2017 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future | 6048      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future | 6038      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future | 6058      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | 2050 On 03-May-18      |        |              | Bond Future | 136.77    | 136.7738                      | 136.7650  | 136.7738                        | 0.00          |
| 21/08/2017 | 2050 On 03-May-18      | 135.61 | Call         | Bond Future | 1155      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2050 On 03-May-18      | 135.62 | Call         | Bond Future | 1145      | 1                             | 1         | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future        | 1135      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | AL37 On 02-November-17 |        |              | Index Future       | 559.83    | 559.4550                      | 559.8250  | 559.4550                        | 0.00          |
| 21/08/2017 | AL37 On 01-February-18 |        |              | Index Future       | 570.11    | 569.7290                      | 570.1080  | 569.7290                        | 0.00          |
| 21/08/2017 | AL37 On 03-May-18      |        |              | Index Future       | 580.79    | 580.4120                      | 580.7880  | 580.4120                        | 0.00          |
| 21/08/2017 | AL7T On 02-November-17 |        |              | Index Future       | 644.52    | 644.2680                      | 644.5230  | 644.2680                        | 0.00          |
| 21/08/2017 | AL7T On 01-February-18 |        |              | Index Future       | 656.36    | 656.0990                      | 656.3620  | 656.0990                        | 0.00          |
| 21/08/2017 | AL7T On 03-May-18      |        |              | Index Future       | 668.66    | 668.4020                      | 668.6580  | 668.4020                        | 0.00          |
| 21/08/2017 | ALBI On 02-November-17 |        |              | Index Future       | 578.66    | 578.7660                      | 578.6590  | 578.7660                        | 616.00        |
| 21/08/2017 | ALBI On 01-February-18 |        |              | Index Future       | 589.29    | 589.3950                      | 589.2890  | 589.3950                        | 0.00          |
| 21/08/2017 | ALBI On 03-May-18      |        |              | Index Future       | 600.33    | 600.4470                      | 600.3280  | 600.4470                        | 0.00          |
| 21/08/2017 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C038 On 31-January-38  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/08/2017 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C223 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/08/2017 | EL28 On 02-November-17  |        |              | Bond Future        | 127.94    | 127.9428                      | 127.9393  | 127.9428                        | 0.00          |
| 21/08/2017 | EL28 On 02-November-17  | 133.87 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 02-November-17  | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 02-November-17  | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 02-November-17  | 133.88 | Put          | Bond Future        | 5941      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | EL28 On 02-November-17  | 133.89 | Put          | Bond Future        | 5951      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | EL28 On 02-November-17  | 133.87 | Put          | Bond Future        | 5931      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | EL28 On 01-February-18  |        |              | Bond Future        | 130.33    | 130.3363                      | 130.3338  | 130.3363                        | 0.00          |
| 21/08/2017 | EL28 On 01-February-18  | 132.29 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 01-February-18  | 132.31 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 01-February-18  | 132.30 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 01-February-18  | 132.30 | Put          | Bond Future        | 1966      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | EL28 On 01-February-18  | 132.31 | Put          | Bond Future        | 1976      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | EL28 On 01-February-18  | 132.29 | Put          | Bond Future        | 1956      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | EL28 On 03-May-18       |        |              | Bond Future        | 132.83    | 132.8389                      | 132.8327  | 132.8389                        | 0.00          |
| 21/08/2017 | EL28 On 03-May-18       | 133.19 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 03-May-18       | 133.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | EL28 On 03-May-18      | 133.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 03-May-18      | 133.18 | Put          | Bond Future | 347       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 03-May-18      | 133.19 | Put          | Bond Future | 357       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | EL28 On 03-May-18      | 133.20 | Put          | Bond Future | 367       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 02-November-17 |        |              | Bond Future | 10.78     | 76.4152                       | 76.3903   | 76.4152                         | 9,466.00      |
| 21/08/2017 | ES33 On 02-November-17 | 10.68  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 02-November-17 | 10.67  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 02-November-17 | 10.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 02-November-17 | 10.67  | Put          | Bond Future | 695       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 02-November-17 | 10.66  | Put          | Bond Future | 757       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 02-November-17 | 10.68  | Put          | Bond Future | 634       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 01-February-18 |        |              | Bond Future | 10.89     | 77.8184                       | 77.7933   | 77.8184                         | 0.00          |
| 21/08/2017 | ES33 On 01-February-18 | 10.99  | Call         | Bond Future | 600       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 01-February-18 | 11.00  | Call         | Bond Future | 659       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 01-February-18 | 11.01  | Call         | Bond Future | 718       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 01-February-18 | 11.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 01-February-18 | 10.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 01-February-18 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 03-May-18      |        |              | Bond Future | 10.99     | 75.4858                       | 75.4587   | 75.4858                         | 0.00          |
| 21/08/2017 | ES33 On 03-May-18      | 11.20  | Call         | Bond Future | 1216      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 03-May-18      | 11.22  | Call         | Bond Future | 1331      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 03-May-18      | 11.21  | Call         | Bond Future | 1273      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | ES33 On 03-May-18      | 11.21  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 03-May-18      | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES33 On 03-May-18      | 11.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | ES42 On 02-November-17 |        |              | Bond Future | 11.01     | 79.2007                       | 79.1371   | 79.2007                         | 7,957.00      |
| 21/08/2017 | ES42 On 01-February-18 |        |              | Bond Future | 11.11     | 80.6548                       | 80.5903   | 80.6548                         | 0.00          |
| 21/08/2017 | ES42 On 03-May-18      |        |              | Bond Future | 11.22     | 77.9058                       | 77.8384   | 77.9058                         | 0.00          |
| 21/08/2017 | GOVI On 02-November-17 |        |              | GOVI        | 577.33    | 577.4500                      | 577.3290  | 577.4500                        | 670.00        |
| 21/08/2017 | GOVI On 02-November-17 | 572.46 | Call         | GOVI        | 48690     | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | GOVI On 02-November-17 | 572.45 | Call         | GOVI        | 48790     | 5                             | 5         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | GOVI On 02-November-17  | 572.44 | Call         | GOVI               | 48890     | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | GOVI On 02-November-17  | 572.45 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 02-November-17  | 572.44 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 02-November-17  | 572.46 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 01-February-18  |        |              | GOVI               | 587.93    | 588.0550                      | 587.9340  | 588.0550                        | 0.00          |
| 21/08/2017 | GOVI On 01-February-18  | 581.03 | Call         | GOVI               | 69040     | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | GOVI On 01-February-18  | 581.04 | Call         | GOVI               | 68940     | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | GOVI On 01-February-18  | 581.02 | Call         | GOVI               | 69140     | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | GOVI On 01-February-18  | 581.02 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 01-February-18  | 581.03 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 01-February-18  | 581.04 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 03-May-18       |        |              | GOVI               | 598.95    | 599.0820                      | 598.9480  | 599.0820                        | 0.00          |
| 21/08/2017 | GOVI On 03-May-18       | 590.27 | Call         | GOVI               | 86780     | 9                             | 9         | 9                               | 0.00          |
| 21/08/2017 | GOVI On 03-May-18       | 590.29 | Call         | GOVI               | 86580     | 9                             | 9         | 9                               | 0.00          |
| 21/08/2017 | GOVI On 03-May-18       | 590.28 | Call         | GOVI               | 86680     | 9                             | 9         | 9                               | 0.00          |
| 21/08/2017 | GOVI On 03-May-18       | 590.28 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 03-May-18       | 590.29 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GOVI On 03-May-18       | 590.27 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/08/2017 | IGOV On 02-November-17  |        |              | Index Future       | 250.99    | 251.0200                      | 250.9890  | 251.0200                        | 1,163.00      |
| 21/08/2017 | IGOV On 01-February-18  |        |              | Index Future       | 255.69    | 255.7160                      | 255.6870  | 255.7160                        | 0.00          |
| 21/08/2017 | IGOV On 03-May-18       |        |              | Index Future       | 260.59    | 260.6260                      | 260.5890  | 260.6260                        | 0.00          |
| 21/08/2017 | ILBI On 02-November-17  |        |              | Index Future       | 709.67    | 709.6650                      | 709.6650  | 709.6650                        | 0.00          |
| 21/08/2017 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.61     | 99.6125                       | 99.6125   | 99.6125                         | 0.00          |
| 21/08/2017 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.76     | 99.7648                       | 99.7636   | 99.7648                         | 0.00          |
| 21/08/2017 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.63     | 99.6342                       | 99.6335   | 99.6342                         | 0.00          |
| 21/08/2017 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.70     | 99.7030                       | 99.6972   | 99.7030                         | 0.00          |
| 21/08/2017 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 99.77     | 99.7840                       | 99.7692   | 99.7840                         | 0.00          |
| 21/08/2017 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 99.79     | 99.7919                       | 99.7908   | 99.7919                         | 0.00          |
| 21/08/2017 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 98.91     | 98.9144                       | 98.9127   | 98.9144                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | IS02 On 15-June-18      |        |              | Interest Rate Swap     | 98.39     | 98.3914                       | 98.3858   | 98.3914                         | 0.00          |
| 21/08/2017 | IS02 On 21-September-18 |        |              | Interest Rate Swap     | 98.24     | 98.2501                       | 98.2352   | 98.2501                         | 0.00          |
| 21/08/2017 | IS02 On 21-December-18  |        |              | Interest Rate Swap     | 98.50     | 98.5200                       | 98.5000   | 98.5200                         | 0.00          |
| 21/08/2017 | IS02 On 15-March-19     |        |              | Interest Rate Swap     | 98.79     | 98.8172                       | 98.7927   | 98.8172                         | 0.00          |
| 21/08/2017 | IS02 On 21-June-19      |        |              | Interest Rate Swap     | 99.09     | 99.1122                       | 99.0852   | 99.1122                         | 0.00          |
| 21/08/2017 | IS02 On 20-September-19 |        |              | Interest Rate Swap     | 99.40     | 99.4283                       | 99.4022   | 99.4283                         | 0.00          |
| 21/08/2017 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 95.35     | 95.3932                       | 95.3498   | 95.3932                         | 0.00          |
| 21/08/2017 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 94.55     | 94.5831                       | 94.5480   | 94.5831                         | 0.00          |
| 21/08/2017 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 93.72     | 93.7442                       | 93.7199   | 93.7442                         | 0.00          |
| 21/08/2017 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 93.87     | 93.8885                       | 93.8741   | 93.8885                         | 0.00          |
| 21/08/2017 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 96.05     | 96.0504                       | 96.0455   | 96.0504                         | 51.00         |
| 21/08/2017 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 96.15     | 96.1449                       | 96.1474   | 96.1449                         | 0.00          |
| 21/08/2017 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 97.33     | 97.3166                       | 97.3268   | 97.3166                         | 0.00          |
| 21/08/2017 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 99.52     | 99.5068                       | 99.5203   | 99.5068                         | 0.00          |
| 21/08/2017 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 94.07     | 94.0769                       | 94.0651   | 94.0769                         | 0.00          |
| 21/08/2017 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 91.06     | 91.0690                       | 91.0584   | 91.0690                         | 0.00          |
| 21/08/2017 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 89.80     | 89.8063                       | 89.7994   | 89.8063                         | 0.00          |
| 21/08/2017 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 91.97     | 91.9730                       | 91.9691   | 91.9730                         | 0.00          |
| 21/08/2017 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 95.76     | 95.7577                       | 95.7565   | 95.7577                         | 0.00          |
| 21/08/2017 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 94.30     | 94.2965                       | 94.2967   | 94.2965                         | 0.00          |
| 21/08/2017 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 96.37     | 96.3651                       | 96.3677   | 96.3651                         | 0.00          |
| 21/08/2017 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 100.10    | 100.0954                      | 100.0988  | 100.0954                        | 0.00          |
| 21/08/2017 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/08/2017 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 21/08/2017 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 21/08/2017 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 21/08/2017 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 92.9900   | 92.9900                         | 0.00          |
| 21/08/2017 | JBAF On 18-October-17   |        |              | Jibar Tradeable Future | 6.90      | 93.1000                       | 93.1000   | 93.1000                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | JBAF On 15-November-17  |        |              | Jibar Tradeable Future | 6.88      | 93.1200                       | 93.1200   | 93.1200                         | 0.00          |
| 21/08/2017 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 6.76      | 93.2400                       | 93.2400   | 93.2400                         | 0.00          |
| 21/08/2017 | JBAF On 17-January-18   |        |              | Jibar Tradeable Future | 6.75      | 93.2500                       | 93.2500   | 93.2500                         | 0.00          |
| 21/08/2017 | JBAF On 21-February-18  |        |              | Jibar Tradeable Future | 6.67      | 93.3300                       | 93.3300   | 93.3300                         | 0.00          |
| 21/08/2017 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 6.66      | 93.3400                       | 93.3400   | 93.3400                         | 2,500.00      |
| 21/08/2017 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 6.56      | 93.4400                       | 93.4400   | 93.4400                         | 0.00          |
| 21/08/2017 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 6.55      | 93.4500                       | 93.4500   | 93.4500                         | 0.00          |
| 21/08/2017 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 21/08/2017 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 6.58      | 93.4200                       | 93.4200   | 93.4200                         | 0.00          |
| 21/08/2017 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 6.64      | 93.3600                       | 93.3600   | 93.3600                         | 0.00          |
| 21/08/2017 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 6.71      | 93.2900                       | 93.2900   | 93.2900                         | 0.00          |
| 21/08/2017 | R023 On 02-November-17  |        |              | Bond Future            | 7.83      | 101.0208                      | 101.0886  | 101.0208                        | 53,785.00     |
| 21/08/2017 | R023 On 02-November-17  | 8.56   | Call         | Bond Future            | 3097      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R023 On 02-November-17  | 8.57   | Call         | Bond Future            | 3136      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R023 On 02-November-17  | 8.58   | Call         | Bond Future            | 3175      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R023 On 02-November-17  | 8.57   | Put          | Bond Future            | 43        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R023 On 02-November-17  | 8.58   | Put          | Bond Future            | 41        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R023 On 02-November-17  | 8.56   | Put          | Bond Future            | 45        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R023 On 01-February-18  |        |              | Bond Future            | 7.86      | 102.8761                      | 102.9452  | 102.8761                        | 0.00          |
| 21/08/2017 | R023 On 01-February-18  | 8.32   | Call         | Bond Future            | 2397      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R023 On 01-February-18  | 8.33   | Call         | Bond Future            | 2427      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R023 On 01-February-18  | 8.31   | Call         | Bond Future            | 2368      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R023 On 01-February-18  | 8.31   | Put          | Bond Future            | 543       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R023 On 01-February-18  | 8.32   | Put          | Bond Future            | 532       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R023 On 01-February-18  | 8.33   | Put          | Bond Future            | 521       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R023 On 03-May-18       |        |              | Bond Future            | 7.87      | 100.8750                      | 100.9434  | 100.8750                        | 0.00          |
| 21/08/2017 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 2401      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 2454      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 2427      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R023 On 03-May-18       | 8.29   | Put          | Bond Future            | 838       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R023 On 03-May-18       | 8.28   | Put          | Bond Future            | 850       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R023 On 03-May-18       | 8.27   | Put          | Bond Future            | 862       | 1                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R035 On 02-November-17 |        |              | Bond Future | 9.58      | 95.8032                       | 95.7259   | 95.8032                         | 13,405.00     |
| 21/08/2017 | R035 On 02-November-17 | 9.60   | Call         | Bond Future | 146       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 02-November-17 | 9.59   | Call         | Bond Future | 66        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 02-November-17 | 9.61   | Call         | Bond Future | 225       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 02-November-17 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 02-November-17 | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 02-November-17 | 9.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 01-February-18 |        |              | Bond Future | 9.65      | 97.5627                       | 97.4842   | 97.5627                         | 0.00          |
| 21/08/2017 | R035 On 01-February-18 | 9.73   | Call         | Bond Future | 647       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 803       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 725       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 03-May-18      |        |              | Bond Future | 9.71      | 94.8914                       | 94.8096   | 94.8914                         | 0.00          |
| 21/08/2017 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 1484      | 2                             | 1         | 2                               | 0.00          |
| 21/08/2017 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 1560      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 1408      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 |        |              | Bond Future | 8.55      | 116.1290                      | 116.1668  | 116.1290                        | 165,854.00    |
| 21/08/2017 | R186 On 02-November-17 | 8.75   | Call         | Bond Future | 2293      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 | 8.88   | Call         | Bond Future | 2885      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 | 8.90   | Call         | Bond Future | 2981      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 | 9.00   | Call         | Bond Future | 3481      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 | 8.89   | Call         | Bond Future | 2933      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 | 8.88   | Put          | Bond Future | 669       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 | 9.00   | Put          | Bond Future | 480       | 1                             | 0         | 1                               | 5,000.00      |
| 21/08/2017 | R186 On 02-November-17 | 8.90   | Put          | Bond Future | 633       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R186 On 02-November-17 | 8.75   | Put          | Bond Future | 935       | 1                             | 1         | 1                               | 3,750.00      |
| 21/08/2017 | R186 On 02-November-17 | 8.89   | Put          | Bond Future | 651       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 |        |              | Bond Future | 8.59      | 112.9616                      | 113.0003  | 112.9616                        | 198.00        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R186 On 01-February-18 | 8.50   | Call         | Bond Future | 1927      | 2                             | 2         | 2                               | 1,460.00      |
| 21/08/2017 | R186 On 01-February-18 | 7.75   | Call         | Bond Future | 417       | 0                             | 0         | 0                               | 1,460.00      |
| 21/08/2017 | R186 On 01-February-18 | 9.00   | Call         | Bond Future | 3817      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 9.25   | Call         | Bond Future | 4986      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 3641      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 3729      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 8.75   | Call         | Bond Future | 2783      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 3685      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 9.00   | Put          | Bond Future | 1184      | 1                             | 1         | 1                               | 6,200.00      |
| 21/08/2017 | R186 On 01-February-18 | 9.25   | Put          | Bond Future | 773       | 1                             | 1         | 1                               | 820.00        |
| 21/08/2017 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 1264      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 8.75   | Put          | Bond Future | 1761      | 2                             | 2         | 2                               | 820.00        |
| 21/08/2017 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 1244      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 8.50   | Put          | Bond Future | 2548      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R186 On 01-February-18 | 7.75   | Put          | Bond Future | 6161      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | R186 On 03-May-18      |        |              | Bond Future | 8.64      | 115.0797                      | 115.1169  | 115.0797                        | 0.00          |
| 21/08/2017 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 3842      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 3802      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 3763      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 2010      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 2035      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 1987      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R197 On 02-November-17 |        |              | Bond Future | 301.21    | 301.2219                      | 301.2076  | 301.2219                        | 2,350.00      |
| 21/08/2017 | R197 On 02-November-17 | 305.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R197 On 02-November-17 | 305.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R197 On 02-November-17 | 305.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R197 On 02-November-17 | 305.16 | Put          | Bond Future | 3952      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R197 On 02-November-17 | 305.15 | Put          | Bond Future | 3942      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R197 On 02-November-17 | 305.17 | Put          | Bond Future | 3962      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R197 On 01-February-18 |        |              | Bond Future | 299.80    | 299.8085                      | 299.7963  | 299.8085                        | 0.00          |
| 21/08/2017 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R197 On 01-February-18 | 301.68 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 1864      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 1874      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 1884      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R197 On 03-May-18      |        |              | Bond Future | 305.54    | 305.5651                      | 305.5445  | 305.5651                        | 0.00          |
| 21/08/2017 | R197 On 03-May-18      | 304.44 | Call         | Bond Future | 1104      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 1084      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 1094      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 02-November-17 |        |              | Bond Future | 241.41    | 241.4249                      | 241.4144  | 241.4249                        | 28,758.00     |
| 21/08/2017 | R202 On 02-November-17 | 253.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 02-November-17 | 253.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 02-November-17 | 253.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 02-November-17 | 253.90 | Put          | Bond Future | 12486     | 12                            | 12        | 12                              | 0.00          |
| 21/08/2017 | R202 On 02-November-17 | 253.91 | Put          | Bond Future | 12496     | 12                            | 12        | 12                              | 0.00          |
| 21/08/2017 | R202 On 02-November-17 | 253.89 | Put          | Bond Future | 12476     | 12                            | 12        | 12                              | 0.00          |
| 21/08/2017 | R202 On 01-February-18 |        |              | Bond Future | 242.19    | 242.1976                      | 242.1890  | 242.1976                        | 0.00          |
| 21/08/2017 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 6881      | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 6871      | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 6891      | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | R202 On 03-May-18      |        |              | Bond Future | 246.83    | 246.8481                      | 246.8324  | 246.8481                        | 0.00          |
| 21/08/2017 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 658       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 638       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 648       | 1                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R204 On 02-November-17 |        |              | Bond Future | 6.94      | 104.1158                      | 104.1463  | 104.1158                        | 47,386.00     |
| 21/08/2017 | R204 On 02-November-17 | 7.75   | Call         | Bond Future | 859       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R204 On 02-November-17 | 7.76   | Call         | Bond Future | 869       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R204 On 02-November-17 | 7.74   | Call         | Bond Future | 848       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R204 On 02-November-17 | 7.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 02-November-17 | 7.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 02-November-17 | 7.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 01-February-18 |        |              | Bond Future | 6.80      | 101.9897                      | 102.0210  | 101.9897                        | 0.00          |
| 21/08/2017 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 436       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 449       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 442       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 55        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 03-May-18      |        |              | Bond Future | 6.48      | 103.9020                      | 103.9319  | 103.9020                        | 0.00          |
| 21/08/2017 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 423       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 413       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 49        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 48        | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 02-November-17 |        |              | Bond Future | 7.26      | 102.2170                      | 102.2381  | 102.2170                        | 40,855.00     |
| 21/08/2017 | R207 On 02-November-17 | 8.03   | Call         | Bond Future | 1527      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R207 On 02-November-17 | 8.05   | Call         | Bond Future | 1566      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R207 On 02-November-17 | 8.04   | Call         | Bond Future | 1547      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R207 On 02-November-17 | 8.03   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 02-November-17 | 8.05   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 02-November-17 | 8.04   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 01-February-18 |        |              | Bond Future | 7.23      | 100.4530                      | 100.4747  | 100.4530                        | 0.00          |
| 21/08/2017 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 835       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 862       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 848       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 173       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 169       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 03-May-18      |        |              | Bond Future | 7.18      | 102.3365                      | 102.3567  | 102.3365                        | 0.00          |
| 21/08/2017 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 867       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 856       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 845       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 248       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 253       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 244       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 02-November-17 |        |              | Bond Future | 7.42      | 98.6649                       | 98.7269   | 98.6649                         | 32,544.00     |
| 21/08/2017 | R208 On 02-November-17 | 8.20   | Call         | Bond Future | 2262      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R208 On 02-November-17 | 8.19   | Call         | Bond Future | 2234      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R208 On 02-November-17 | 8.18   | Call         | Bond Future | 2206      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R208 On 02-November-17 | 8.19   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 02-November-17 | 8.18   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 02-November-17 | 8.20   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 01-February-18 |        |              | Bond Future | 7.42      | 100.4767                      | 100.5401  | 100.4767                        | 0.00          |
| 21/08/2017 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 1428      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 1448      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 1407      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 286       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 279       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 03-May-18      |        |              | Bond Future | 7.40      | 98.9592                       | 99.0219   | 98.9592                         | 0.00          |
| 21/08/2017 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 1378      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 1413      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 1395      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 431       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 438       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 446       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 |        |              | Bond Future | 9.54      | 72.3922                       | 72.3616   | 72.3922                         | 101,626.00    |
| 21/08/2017 | R209 On 02-November-17 | 9.52   | Call         | Bond Future | 1600      | 2                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R209 On 02-November-17 | 10.00  | Call         | Bond Future | 3580      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.54   | Call         | Bond Future | 1667      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.75   | Call         | Bond Future | 2452      | 3                             | 2         | 3                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.53   | Call         | Bond Future | 1633      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.58   | Call         | Bond Future | 1804      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.33   | Call         | Bond Future | 1048      | 1                             | 1         | 1                               | 1,350.00      |
| 21/08/2017 | R209 On 02-November-17 | 9.00   | Call         | Bond Future | 419       | 0                             | 0         | 0                               | 4,100.00      |
| 21/08/2017 | R209 On 02-November-17 | 10.60  | Call         | Bond Future | 6732      | 7                             | 7         | 7                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 8.30   | Call         | Bond Future | 26        | 0                             | 0         | 0                               | 2,800.00      |
| 21/08/2017 | R209 On 02-November-17 | 9.88   | Call         | Bond Future | 3018      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.75   | Put          | Bond Future | 1064      | 1                             | 1         | 1                               | 6,500.00      |
| 21/08/2017 | R209 On 02-November-17 | 9.53   | Put          | Bond Future | 1703      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.58   | Put          | Bond Future | 1539      | 2                             | 2         | 2                               | 1,350.00      |
| 21/08/2017 | R209 On 02-November-17 | 9.33   | Put          | Bond Future | 2483      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 8.30   | Put          | Bond Future | 9140      | 9                             | 9         | 9                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.88   | Put          | Bond Future | 788       | 1                             | 1         | 1                               | 1,350.00      |
| 21/08/2017 | R209 On 02-November-17 | 10.60  | Put          | Bond Future | 110       | 0                             | 0         | 0                               | 1,300.00      |
| 21/08/2017 | R209 On 02-November-17 | 9.52   | Put          | Bond Future | 1738      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 9.00   | Put          | Bond Future | 4193      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R209 On 02-November-17 | 10.00  | Put          | Bond Future | 588       | 1                             | 1         | 1                               | 3,360.00      |
| 21/08/2017 | R209 On 02-November-17 | 9.54   | Put          | Bond Future | 1669      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 |        |              | Bond Future | 9.60      | 73.7216                       | 73.6906   | 73.7216                         | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 2899      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 10.10  | Call         | Bond Future | 4468      | 5                             | 4         | 5                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 2971      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 2935      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 10.00  | Call         | Bond Future | 4039      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 10.00  | Put          | Bond Future | 1431      | 1                             | 1         | 1                               | 7,500.00      |
| 21/08/2017 | R209 On 01-February-18 | 10.10  | Put          | Bond Future | 1235      | 1                             | 1         | 1                               | 3,000.00      |
| 21/08/2017 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 2123      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 9.71   | Put          | Bond Future | 2153      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 01-February-18 | 9.73   | Put          | Bond Future | 2094      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R209 On 03-May-18      |        |              | Bond Future | 9.65      | 71.9544                       | 71.9214   | 71.9544                         | 0.00          |
| 21/08/2017 | R209 On 03-May-18      | 9.85   | Call         | Bond Future | 3879      | 4                             | 4         | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R209 On 03-May-18      | 9.86   | Call         | Bond Future | 3916      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R209 On 03-May-18      | 9.84   | Call         | Bond Future | 3842      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R209 On 03-May-18      | 9.84   | Put          | Bond Future | 2613      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R209 On 03-May-18      | 9.86   | Put          | Bond Future | 2558      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R209 On 03-May-18      | 9.85   | Put          | Bond Future | 2586      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R210 On 02-November-17 |        |              | Bond Future | 186.13    | 186.1423                      | 186.1337  | 186.1423                        | 2,179.00      |
| 21/08/2017 | R210 On 02-November-17 | 192.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 02-November-17 | 192.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 02-November-17 | 192.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 02-November-17 | 192.07 | Put          | Bond Future | 5936      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | R210 On 02-November-17 | 192.09 | Put          | Bond Future | 5956      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | R210 On 02-November-17 | 192.08 | Put          | Bond Future | 5946      | 6                             | 6         | 6                               | 0.00          |
| 21/08/2017 | R210 On 01-February-18 |        |              | Bond Future | 189.62    | 189.6245                      | 189.6173  | 189.6245                        | 0.00          |
| 21/08/2017 | R210 On 01-February-18 | 192.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 01-February-18 | 192.38 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 01-February-18 | 192.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 01-February-18 | 192.38 | Put          | Bond Future | 2763      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R210 On 01-February-18 | 192.37 | Put          | Bond Future | 2753      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R210 On 01-February-18 | 192.36 | Put          | Bond Future | 2743      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R210 On 03-May-18      |        |              | Bond Future | 190.80    | 190.8168                      | 190.8042  | 190.8168                        | 0.00          |
| 21/08/2017 | R210 On 03-May-18      | 191.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 03-May-18      | 191.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 03-May-18      | 191.44 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R210 On 03-May-18      | 191.45 | Put          | Bond Future | 646       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R210 On 03-May-18      | 191.44 | Put          | Bond Future | 636       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R210 On 03-May-18      | 191.46 | Put          | Bond Future | 656       | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R212 On 02-November-17 |        |              | Bond Future | 151.04    | 151.0508                      | 151.0436  | 151.0508                        | 4,282.00      |
| 21/08/2017 | R212 On 02-November-17 | 152.40 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 02-November-17 | 152.42 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 02-November-17 | 152.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 02-November-17 | 152.41 | Put          | Bond Future | 1366      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R212 On 02-November-17 | 152.42 | Put          | Bond Future | 1376      | 1                             | 1         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R212 On 02-November-17 | 152.40 | Put          | Bond Future | 1356      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R212 On 01-February-18 |        |              | Bond Future | 151.81    | 151.8168                      | 151.8106  | 151.8168                        | 0.00          |
| 21/08/2017 | R212 On 01-February-18 | 154.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 01-February-18 | 154.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 01-February-18 | 154.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 01-February-18 | 154.69 | Put          | Bond Future | 2879      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R212 On 01-February-18 | 154.70 | Put          | Bond Future | 2889      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R212 On 01-February-18 | 154.71 | Put          | Bond Future | 2899      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R212 On 03-May-18      |        |              | Bond Future | 154.72    | 154.7318                      | 154.7214  | 154.7318                        | 0.00          |
| 21/08/2017 | R212 On 03-May-18      | 154.28 | Call         | Bond Future | 441       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 03-May-18      | 154.30 | Call         | Bond Future | 421       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 03-May-18      | 154.29 | Call         | Bond Future | 431       | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 03-May-18      | 154.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 03-May-18      | 154.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R212 On 03-May-18      | 154.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/08/2017 | R213 On 02-November-17 |        |              | Bond Future | 9.21      | 84.5305                       | 84.5339   | 84.5305                         | 62,970.00     |
| 21/08/2017 | R213 On 02-November-17 | 9.35   | Call         | Bond Future | 2083      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 02-November-17 | 9.36   | Call         | Bond Future | 2122      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 02-November-17 | 9.34   | Call         | Bond Future | 2044      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 02-November-17 | 9.34   | Put          | Bond Future | 1185      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R213 On 02-November-17 | 9.35   | Put          | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R213 On 02-November-17 | 9.36   | Put          | Bond Future | 1131      | 1                             | 1         | 1                               | 0.00          |
| 21/08/2017 | R213 On 01-February-18 |        |              | Bond Future | 9.27      | 86.0829                       | 86.0866   | 86.0829                         | 0.00          |
| 21/08/2017 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 2997      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 2959      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 2922      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 1969      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 1997      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 1942      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 03-May-18      |        |              | Bond Future | 9.32      | 84.1472                       | 84.1493   | 84.1472                         | 0.00          |
| 21/08/2017 | R213 On 03-May-18      | 9.56   | Call         | Bond Future | 3921      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R213 On 03-May-18      | 9.57   | Call         | Bond Future | 3959      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 3997      | 4                             | 4         | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 2330      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 2381      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 2355      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R214 On 02-November-17 |        |              | Bond Future | 9.68      | 72.0697                       | 72.0020   | 72.0697                         | 44,022.00     |
| 21/08/2017 | R214 On 02-November-17 | 9.58   | Call         | Bond Future | 1434      | 2                             | 1         | 2                               | 0.00          |
| 21/08/2017 | R214 On 02-November-17 | 9.60   | Call         | Bond Future | 1497      | 2                             | 1         | 2                               | 0.00          |
| 21/08/2017 | R214 On 02-November-17 | 9.59   | Call         | Bond Future | 1466      | 2                             | 1         | 2                               | 0.00          |
| 21/08/2017 | R214 On 02-November-17 | 9.59   | Put          | Bond Future | 2075      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R214 On 02-November-17 | 9.58   | Put          | Bond Future | 2114      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R214 On 02-November-17 | 9.60   | Put          | Bond Future | 2036      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R214 On 01-February-18 |        |              | Bond Future | 9.74      | 73.3932                       | 73.3244   | 73.3932                         | 0.00          |
| 21/08/2017 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 2962      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 3037      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 2999      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 2351      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 2320      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 2382      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R214 On 03-May-18      |        |              | Bond Future | 9.79      | 71.4731                       | 71.4017   | 71.4731                         | 0.00          |
| 21/08/2017 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 4073      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 4111      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 4035      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 2811      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 2782      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 2754      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R248 On 02-November-17 |        |              | Bond Future | 9.78      | 91.8092                       | 91.6787   | 91.8092                         | 75,989.00     |
| 21/08/2017 | R248 On 02-November-17 | 9.66   | Call         | Bond Future | 1798      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R248 On 02-November-17 | 9.65   | Call         | Bond Future | 1760      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R248 On 02-November-17 | 9.64   | Call         | Bond Future | 1723      | 2                             | 2         | 2                               | 0.00          |
| 21/08/2017 | R248 On 02-November-17 | 9.64   | Put          | Bond Future | 2963      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R248 On 02-November-17 | 9.66   | Put          | Bond Future | 2859      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R248 On 02-November-17 | 9.65   | Put          | Bond Future | 2911      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R248 On 01-February-18 |        |              | Bond Future | 9.84      | 93.4953                       | 93.3625   | 93.4953                         | 170.00        |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/08/2017 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 3725      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 3816      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 3770      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 3300      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 3219      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 3259      | 3                             | 3         | 3                               | 0.00          |
| 21/08/2017 | R248 On 03-May-18      |        |              | Bond Future | 9.90      | 90.8111                       | 90.6741   | 90.8111                         | 0.00          |
| 21/08/2017 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 5141      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 5094      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 5047      | 5                             | 5         | 5                               | 0.00          |
| 21/08/2017 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 3712      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 3749      | 4                             | 4         | 4                               | 0.00          |
| 21/08/2017 | R248 On 03-May-18      | 10.07  | Put          | Bond Future | 3675      | 4                             | 4         | 4                               | 0.00          |