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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/09/2017 TO: 13/09/2017

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 2025 On 02-November-17 |        |              | Bond Future        | 129.92    | 129.5985                      | 129.9235  | 129.5985                        | 2,291.00      |
| 13/09/2017 | 2025 On 02-November-17 | 132.96 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 02-November-17 | 132.98 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 02-November-17 | 132.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 02-November-17 | 132.97 | Put          | Bond Future        | 3047      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2025 On 02-November-17 | 132.98 | Put          | Bond Future        | 3057      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2025 On 02-November-17 | 132.96 | Put          | Bond Future        | 3037      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2025 On 01-February-18 |        |              | Bond Future        | 131.02    | 130.6902                      | 131.0216  | 130.6902                        | 0.00          |
| 13/09/2017 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future        | 2878      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future        | 2858      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future        | 2868      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2025 On 03-May-18      |        |              | Bond Future        | 133.51    | 133.1786                      | 133.5144  | 133.1786                        | 0.00          |
| 13/09/2017 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future        | 294       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future        | 304       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future        | 314       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2029 On 02-November-17 |        |              | Bond Future        | 100.11    | 100.1303                      | 100.1097  | 100.1303                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 2029 On 01-February-18 |        |              | Bond Future | 101.99    | 102.0073                      | 101.9867  | 102.0073                        | 0.00          |
| 13/09/2017 | 2029 On 03-May-18      |        |              | Bond Future | 102.91    | 102.9325                      | 102.9100  | 102.9325                        | 0.00          |
| 13/09/2017 | 2030 On 02-November-17 |        |              | Bond Future | 9.05      | 94.3547                       | 94.4722   | 94.3547                         | 59,104.00     |
| 13/09/2017 | 2030 On 02-November-17 | 9.34   | Call         | Bond Future | 1992      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 02-November-17 | 9.35   | Call         | Bond Future | 2059      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 02-November-17 | 9.36   | Call         | Bond Future | 2126      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 02-November-17 | 9.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 02-November-17 | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 02-November-17 | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 01-February-18 |        |              | Bond Future | 9.10      | 92.0849                       | 92.2050   | 92.0849                         | 0.00          |
| 13/09/2017 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 1883      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 1949      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 1817      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 03-May-18      |        |              | Bond Future | 9.15      | 93.7999                       | 93.9215   | 93.7999                         | 0.00          |
| 13/09/2017 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 2211      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 2341      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 03-May-18      | 9.50   | Call         | Bond Future | 2276      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2032 On 02-November-17 |        |              | Bond Future | 9.28      | 92.5804                       | 92.7450   | 92.5804                         | 35,203.00     |
| 13/09/2017 | 2032 On 02-November-17 | 9.48   | Call         | Bond Future | 2331      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 02-November-17 | 9.49   | Call         | Bond Future | 2379      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 02-November-17 | 9.50   | Call         | Bond Future | 2427      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 02-November-17 | 9.50   | Put          | Bond Future | 828       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2032 On 02-November-17 | 9.48   | Put          | Bond Future | 877       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2032 On 02-November-17 | 9.49   | Put          | Bond Future | 852       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 |        |              | Bond Future | 9.34      | 94.2827                       | 94.4509   | 94.2827                         | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.30   | Call         | Bond Future | 2301      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 3385      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.20   | Call         | Bond Future | 1959      | 2                             | 2         | 2                               | 7,500.00      |
| 13/09/2017 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 3341      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 3297      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.45   | Call         | Bond Future | 2877      | 3                             | 3         | 3                               | 750.00        |
| 13/09/2017 | 2032 On 01-February-18 | 9.40   | Call         | Bond Future | 2678      | 3                             | 3         | 3                               | 6,800.00      |
| 13/09/2017 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 1748      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.20   | Put          | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 1776      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.45   | Put          | Bond Future | 2071      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.40   | Put          | Bond Future | 2233      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 1721      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 01-February-18 | 9.30   | Put          | Bond Future | 2585      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2032 On 03-May-18      |        |              | Bond Future | 9.40      | 91.8817                       | 92.0523   | 91.8817                         | 0.00          |
| 13/09/2017 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 4482      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 4525      | 4                             | 5         | 4                               | 0.00          |
| 13/09/2017 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 4568      | 4                             | 5         | 4                               | 0.00          |
| 13/09/2017 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 2277      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 2330      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 2304      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2033 On 02-November-17 |        |              | Bond Future | 104.24    | 104.2559                      | 104.2353  | 104.2559                        | 5,174.00      |
| 13/09/2017 | 2033 On 02-November-17 | 110.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 02-November-17 | 110.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 02-November-17 | 110.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 02-November-17 | 110.08 | Put          | Bond Future | 5845      | 6                             | 6         | 6                               | 0.00          |
| 13/09/2017 | 2033 On 02-November-17 | 110.07 | Put          | Bond Future | 5835      | 6                             | 6         | 6                               | 0.00          |
| 13/09/2017 | 2033 On 02-November-17 | 110.09 | Put          | Bond Future | 5855      | 6                             | 6         | 6                               | 0.00          |
| 13/09/2017 | 2033 On 01-February-18 |        |              | Bond Future | 106.19    | 106.2103                      | 106.1897  | 106.2103                        | 0.00          |
| 13/09/2017 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 3460      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 3470      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 3450      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2033 On 03-May-18      |        |              | Bond Future | 107.12    | 107.1458                      | 107.1232  | 107.1458                        | 0.00          |
| 13/09/2017 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 567       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 577       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 587       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2037 On 02-November-17 |        |              | Bond Future | 9.64      | 92.1320                       | 92.3916   | 92.1320                         | 54,475.00     |
| 13/09/2017 | 2037 On 02-November-17 | 9.66   | Call         | Bond Future | 1884      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 02-November-17 | 9.67   | Call         | Bond Future | 1925      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 02-November-17 | 9.65   | Call         | Bond Future | 1843      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 02-November-17 | 9.65   | Put          | Bond Future | 1742      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 02-November-17 | 9.66   | Put          | Bond Future | 1703      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 02-November-17 | 9.67   | Put          | Bond Future | 1664      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 01-February-18 |        |              | Bond Future | 9.70      | 89.5710                       | 89.8359   | 89.5710                         | 160.00        |
| 13/09/2017 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 3321      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 3233      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 3277      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 2349      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 2281      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 2315      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | 2037 On 03-May-18      |        |              | Bond Future | 9.76      | 91.2391                       | 91.5082   | 91.2391                         | 0.00          |
| 13/09/2017 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 4574      | 4                             | 5         | 4                               | 0.00          |
| 13/09/2017 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 4663      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 4618      | 4                             | 5         | 4                               | 0.00          |
| 13/09/2017 | 2037 On 03-May-18      | 9.98   | Put          | Bond Future | 2925      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 2956      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 2894      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2038 On 02-November-17 |        |              | Bond Future | 128.45    | 128.4788                      | 128.4525  | 128.4788                        | 19,544.00     |
| 13/09/2017 | 2038 On 02-November-17 | 136.80 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 2038 On 02-November-17 | 136.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 02-November-17 | 136.81 | Put          | Bond Future | 8357      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | 2038 On 02-November-17 | 136.82 | Put          | Bond Future | 8367      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | 2038 On 02-November-17 | 136.80 | Put          | Bond Future | 8347      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | 2038 On 01-February-18 |        |              | Bond Future | 129.36    | 129.3822                      | 129.3558  | 129.3822                        | 0.00          |
| 13/09/2017 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 7574      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 7594      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 7584      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | 2038 On 03-May-18      |        |              | Bond Future | 131.82    | 131.8457                      | 131.8169  | 131.8457                        | 0.00          |
| 13/09/2017 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 453       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 473       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 463       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2040 On 02-November-17 |        |              | Bond Future | 9.77      | 95.2396                       | 95.4294   | 95.2396                         | 16,379.00     |
| 13/09/2017 | 2040 On 02-November-17 | 9.66   | Call         | Bond Future | 1495      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2040 On 02-November-17 | 9.65   | Call         | Bond Future | 1459      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2040 On 02-November-17 | 9.67   | Call         | Bond Future | 1532      | 1                             | 2         | 1                               | 0.00          |
| 13/09/2017 | 2040 On 02-November-17 | 9.65   | Put          | Bond Future | 2518      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 02-November-17 | 9.66   | Put          | Bond Future | 2467      | 3                             | 2         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 02-November-17 | 9.67   | Put          | Bond Future | 2418      | 3                             | 2         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 01-February-18 |        |              | Bond Future | 9.84      | 92.4855                       | 92.6792   | 92.4855                         | 0.00          |
| 13/09/2017 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 3176      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 3264      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 3220      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 2849      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 2810      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 2889      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 03-May-18      |        |              | Bond Future | 9.90      | 94.2078                       | 94.4044   | 94.2078                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 4794      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 4839      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 4748      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 3439      | 4                             | 3         | 4                               | 0.00          |
| 13/09/2017 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 3404      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 3369      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 02-November-17 |        |              | Bond Future | 9.79      | 92.3592                       | 92.5507   | 92.3592                         | 26,125.00     |
| 13/09/2017 | 2044 On 02-November-17 | 9.66   | Call         | Bond Future | 1461      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2044 On 02-November-17 | 9.68   | Call         | Bond Future | 1534      | 1                             | 2         | 1                               | 0.00          |
| 13/09/2017 | 2044 On 02-November-17 | 9.67   | Call         | Bond Future | 1497      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2044 On 02-November-17 | 9.67   | Put          | Bond Future | 2560      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 02-November-17 | 9.68   | Put          | Bond Future | 2509      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 02-November-17 | 9.66   | Put          | Bond Future | 2611      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 01-February-18 |        |              | Bond Future | 9.85      | 89.6773                       | 89.8727   | 89.6773                         | 0.00          |
| 13/09/2017 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 3250      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 3294      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 3339      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 2851      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 2931      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 2891      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2044 On 03-May-18      |        |              | Bond Future | 9.91      | 91.3474                       | 91.5457   | 91.3474                         | 0.00          |
| 13/09/2017 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 4998      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 4951      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 4905      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 3416      | 4                             | 3         | 4                               | 0.00          |
| 13/09/2017 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 3452      | 4                             | 3         | 4                               | 0.00          |
| 13/09/2017 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 3381      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | 2046 On 02-November-17 |        |              | Bond Future | 123.96    | 123.9847                      | 123.9600  | 123.9847                        | 21,292.00     |
| 13/09/2017 | 2046 On 02-November-17 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 02-November-17 | 136.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 02-November-17 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 02-November-17 | 136.30 | Put          | Bond Future | 12340     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 2046 On 02-November-17 | 136.32 | Put          | Bond Future | 12360     | 12                            | 12        | 12                              | 0.00          |
| 13/09/2017 | 2046 On 02-November-17 | 136.31 | Put          | Bond Future | 12350     | 12                            | 12        | 12                              | 0.00          |
| 13/09/2017 | 2046 On 01-February-18 |        |              | Bond Future | 126.28    | 126.3089                      | 126.2840  | 126.3089                        | 0.00          |
| 13/09/2017 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 6616      | 7                             | 7         | 7                               | 0.00          |
| 13/09/2017 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 6626      | 7                             | 7         | 7                               | 0.00          |
| 13/09/2017 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 6636      | 7                             | 7         | 7                               | 0.00          |
| 13/09/2017 | 2046 On 03-May-18      |        |              | Bond Future | 127.09    | 127.1158                      | 127.0884  | 127.1158                        | 0.00          |
| 13/09/2017 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 03-May-18      | 127.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future | 852       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future | 862       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future | 842       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | 2050 On 02-November-17 |        |              | Bond Future | 132.00    | 131.8815                      | 132.0022  | 131.8815                        | 22,382.00     |
| 13/09/2017 | 2050 On 02-November-17 | 144.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 02-November-17 | 144.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 02-November-17 | 144.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 02-November-17 | 144.65 | Put          | Bond Future | 12648     | 13                            | 13        | 13                              | 0.00          |
| 13/09/2017 | 2050 On 02-November-17 | 144.66 | Put          | Bond Future | 12658     | 13                            | 13        | 13                              | 0.00          |
| 13/09/2017 | 2050 On 02-November-17 | 144.67 | Put          | Bond Future | 12668     | 13                            | 13        | 13                              | 0.00          |
| 13/09/2017 | 2050 On 01-February-18 |        |              | Bond Future | 132.80    | 132.6806                      | 132.8039  | 132.6806                        | 0.00          |
| 13/09/2017 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future | 7436      | 8                             | 7         | 8                               | 0.00          |
| 13/09/2017 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future | 7426      | 8                             | 7         | 8                               | 0.00          |
| 13/09/2017 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future | 7446      | 8                             | 7         | 8                               | 0.00          |
| 13/09/2017 | 2050 On 03-May-18      |        |              | Bond Future | 135.33    | 135.2068                      | 135.3305  | 135.2068                        | 0.00          |
| 13/09/2017 | 2050 On 03-May-18      | 135.61 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 03-May-18      | 135.62 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future        | 300       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future        | 280       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future        | 290       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | AL37 On 02-November-17 |        |              | Index Future       | 561.68    | 561.3510                      | 561.6810  | 561.3510                        | 0.00          |
| 13/09/2017 | AL37 On 01-February-18 |        |              | Index Future       | 572.01    | 571.6750                      | 572.0120  | 571.6750                        | 0.00          |
| 13/09/2017 | AL37 On 03-May-18      |        |              | Index Future       | 582.66    | 582.3240                      | 582.6630  | 582.3240                        | 0.00          |
| 13/09/2017 | AL7T On 02-November-17 |        |              | Index Future       | 648.05    | 647.4570                      | 648.0540  | 647.4570                        | 0.00          |
| 13/09/2017 | AL7T On 01-February-18 |        |              | Index Future       | 659.97    | 659.3640                      | 659.9740  | 659.3640                        | 0.00          |
| 13/09/2017 | AL7T On 03-May-18      |        |              | Index Future       | 672.26    | 671.6470                      | 672.2630  | 671.6470                        | 0.00          |
| 13/09/2017 | ALBI On 02-November-17 |        |              | Index Future       | 580.69    | 579.8260                      | 580.6890  | 579.8260                        | 791.00        |
| 13/09/2017 | ALBI On 01-February-18 |        |              | Index Future       | 591.37    | 590.4890                      | 591.3690  | 590.4890                        | 0.00          |
| 13/09/2017 | ALBI On 03-May-18      |        |              | Index Future       | 602.38    | 601.4890                      | 602.3810  | 601.4890                        | 0.00          |
| 13/09/2017 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | C040 On 06-October-15   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C040 On 31-January-40   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C044 On 31-January-44   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/09/2017 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | EL28 On 02-November-17  |        |              | Bond Future        | 127.47    | 127.4844                      | 127.4653  | 127.4844                        | 0.00          |
| 13/09/2017 | EL28 On 02-November-17  | 133.87 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | EL28 On 02-November-17  | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | EL28 On 02-November-17  | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | EL28 On 02-November-17  | 133.88 | Put          | Bond Future        | 6415      | 6                             | 6         | 6                               | 0.00          |
| 13/09/2017 | EL28 On 02-November-17  | 133.89 | Put          | Bond Future        | 6425      | 6                             | 6         | 6                               | 0.00          |
| 13/09/2017 | EL28 On 02-November-17  | 133.87 | Put          | Bond Future        | 6405      | 6                             | 6         | 6                               | 0.00          |
| 13/09/2017 | EL28 On 01-February-18  |        |              | Bond Future        | 129.86    | 129.8743                      | 129.8551  | 129.8743                        | 0.00          |
| 13/09/2017 | EL28 On 01-February-18  | 132.29 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | EL28 On 01-February-18  | 132.31 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | EL28 On 01-February-18  | 132.30 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | EL28 On 01-February-18  | 132.30 | Put          | Bond Future        | 2445      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | EL28 On 01-February-18  | 132.31 | Put          | Bond Future        | 2455      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | EL28 On 01-February-18  | 132.29 | Put          | Bond Future        | 2435      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | EL28 On 03-May-18       |        |              | Bond Future        | 132.33    | 132.3471                      | 132.3257  | 132.3471                        | 0.00          |
| 13/09/2017 | EL28 On 03-May-18       | 133.19 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | EL28 On 03-May-18      | 133.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | EL28 On 03-May-18      | 133.18 | Put          | Bond Future | 854       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | EL28 On 03-May-18      | 133.19 | Put          | Bond Future | 864       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | EL28 On 03-May-18      | 133.20 | Put          | Bond Future | 874       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 02-November-17 |        |              | Bond Future | 10.73     | 76.5380                       | 76.7458   | 76.5380                         | 9,466.00      |
| 13/09/2017 | ES33 On 02-November-17 | 10.68  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 02-November-17 | 10.67  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 02-November-17 | 10.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 02-November-17 | 10.67  | Put          | Bond Future | 340       | 1                             | 0         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 02-November-17 | 10.66  | Put          | Bond Future | 402       | 1                             | 0         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 02-November-17 | 10.68  | Put          | Bond Future | 278       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 01-February-18 |        |              | Bond Future | 10.83     | 77.9454                       | 78.1575   | 77.9454                         | 0.00          |
| 13/09/2017 | ES33 On 01-February-18 | 10.99  | Call         | Bond Future | 964       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 01-February-18 | 11.00  | Call         | Bond Future | 1023      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 01-February-18 | 11.01  | Call         | Bond Future | 1082      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 01-February-18 | 11.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 01-February-18 | 10.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 01-February-18 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 03-May-18      |        |              | Bond Future | 10.93     | 75.6056                       | 75.8211   | 75.6056                         | 0.00          |
| 13/09/2017 | ES33 On 03-May-18      | 11.20  | Call         | Bond Future | 1578      | 1                             | 2         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 03-May-18      | 11.22  | Call         | Bond Future | 1693      | 1                             | 2         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 03-May-18      | 11.21  | Call         | Bond Future | 1636      | 1                             | 2         | 1                               | 0.00          |
| 13/09/2017 | ES33 On 03-May-18      | 11.21  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 03-May-18      | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES33 On 03-May-18      | 11.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | ES42 On 02-November-17 |        |              | Bond Future | 11.00     | 79.0934                       | 79.2572   | 79.0934                         | 7,957.00      |
| 13/09/2017 | ES42 On 01-February-18 |        |              | Bond Future | 11.10     | 80.5476                       | 80.7148   | 80.5476                         | 0.00          |
| 13/09/2017 | ES42 On 03-May-18      |        |              | Bond Future | 11.20     | 77.7865                       | 77.9563   | 77.7865                         | 0.00          |
| 13/09/2017 | GOVI On 02-November-17 |        |              | GOVI        | 579.48    | 578.6280                      | 579.4770  | 578.6280                        | 669.00        |
| 13/09/2017 | GOVI On 02-November-17 | 572.46 | Call         | GOVI        | 70170     | 6                             | 7         | 6                               | 0.00          |
| 13/09/2017 | GOVI On 02-November-17 | 572.45 | Call         | GOVI        | 70270     | 6                             | 7         | 6                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | GOVI On 02-November-17  | 572.44 | Call         | GOVI               | 70370     | 6                             | 7         | 6                               | 0.00          |
| 13/09/2017 | GOVI On 02-November-17  | 572.45 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 02-November-17  | 572.44 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 02-November-17  | 572.46 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 01-February-18  |        |              | GOVI               | 590.14    | 589.2690                      | 590.1350  | 589.2690                        | 0.00          |
| 13/09/2017 | GOVI On 01-February-18  | 581.03 | Call         | GOVI               | 91050     | 8                             | 9         | 8                               | 0.00          |
| 13/09/2017 | GOVI On 01-February-18  | 581.04 | Call         | GOVI               | 90950     | 8                             | 9         | 8                               | 0.00          |
| 13/09/2017 | GOVI On 01-February-18  | 581.02 | Call         | GOVI               | 91150     | 8                             | 9         | 8                               | 0.00          |
| 13/09/2017 | GOVI On 01-February-18  | 581.02 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 01-February-18  | 581.03 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 01-February-18  | 581.04 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 03-May-18       |        |              | GOVI               | 601.12    | 600.2460                      | 601.1230  | 600.2460                        | 0.00          |
| 13/09/2017 | GOVI On 03-May-18       | 590.27 | Call         | GOVI               | 108530    | 10                            | 11        | 10                              | 0.00          |
| 13/09/2017 | GOVI On 03-May-18       | 590.29 | Call         | GOVI               | 108330    | 10                            | 11        | 10                              | 0.00          |
| 13/09/2017 | GOVI On 03-May-18       | 590.28 | Call         | GOVI               | 108430    | 10                            | 11        | 10                              | 0.00          |
| 13/09/2017 | GOVI On 03-May-18       | 590.28 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 03-May-18       | 590.29 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GOVI On 03-May-18       | 590.27 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/09/2017 | IGOV On 02-November-17  |        |              | Index Future       | 250.24    | 250.1520                      | 250.2370  | 250.1520                        | 1,163.00      |
| 13/09/2017 | IGOV On 01-February-18  |        |              | Index Future       | 254.93    | 254.8410                      | 254.9290  | 254.8410                        | 0.00          |
| 13/09/2017 | IGOV On 03-May-18       |        |              | Index Future       | 259.78    | 259.6940                      | 259.7790  | 259.6940                        | 0.00          |
| 13/09/2017 | ILBI On 02-November-17  |        |              | Index Future       | 709.67    | 709.6650                      | 709.6650  | 709.6650                        | 0.00          |
| 13/09/2017 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.61     | 99.6125                       | 99.6125   | 99.6125                         | 0.00          |
| 13/09/2017 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.76     | 99.7639                       | 99.7632   | 99.7639                         | 0.00          |
| 13/09/2017 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.62     | 99.6189                       | 99.6183   | 99.6189                         | 0.00          |
| 13/09/2017 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.67     | 99.6665                       | 99.6663   | 99.6665                         | 0.00          |
| 13/09/2017 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 99.71     | 99.7145                       | 99.7145   | 99.7145                         | 0.00          |
| 13/09/2017 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 99.79     | 99.7941                       | 99.7932   | 99.7941                         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 98.90     | 98.8991                       | 98.8986   | 98.8991                         | 0.00          |
| 13/09/2017 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.36     | 98.3595                       | 98.3591   | 98.3595                         | 0.00          |
| 13/09/2017 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.18     | 98.1789                       | 98.1789   | 98.1789                         | 0.00          |
| 13/09/2017 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.44     | 98.4400                       | 98.4400   | 98.4400                         | 0.00          |
| 13/09/2017 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 98.73     | 98.7253                       | 98.7252   | 98.7253                         | 0.00          |
| 13/09/2017 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.02     | 99.0159                       | 99.0161   | 99.0159                         | 0.00          |
| 13/09/2017 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 99.33     | 99.3329                       | 99.3330   | 99.3329                         | 0.00          |
| 13/09/2017 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.11     | 95.1149                       | 95.1146   | 95.1149                         | 0.00          |
| 13/09/2017 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 94.28     | 94.2814                       | 94.2810   | 94.2814                         | 0.00          |
| 13/09/2017 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 93.42     | 93.4210                       | 93.4204   | 93.4210                         | 0.00          |
| 13/09/2017 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 93.55     | 93.5472                       | 93.5467   | 93.5472                         | 0.00          |
| 13/09/2017 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 95.69     | 95.6921                       | 95.6915   | 95.6921                         | 51.00         |
| 13/09/2017 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 95.76     | 95.7642                       | 95.7634   | 95.7642                         | 0.00          |
| 13/09/2017 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 96.92     | 96.9177                       | 96.9170   | 96.9177                         | 0.00          |
| 13/09/2017 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 99.09     | 99.0916                       | 99.0908   | 99.0916                         | 0.00          |
| 13/09/2017 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 93.44     | 93.4404                       | 93.4386   | 93.4404                         | 0.00          |
| 13/09/2017 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 90.42     | 90.4207                       | 90.4188   | 90.4207                         | 0.00          |
| 13/09/2017 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 89.15     | 89.1544                       | 89.1524   | 89.1544                         | 0.00          |
| 13/09/2017 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 91.33     | 91.3338                       | 91.3319   | 91.3338                         | 0.00          |
| 13/09/2017 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 95.13     | 95.1345                       | 95.1325   | 95.1345                         | 0.00          |
| 13/09/2017 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 93.66     | 93.6647                       | 93.6625   | 93.6647                         | 0.00          |
| 13/09/2017 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 95.74     | 95.7437                       | 95.7417   | 95.7437                         | 0.00          |
| 13/09/2017 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 99.49     | 99.4877                       | 99.4857   | 99.4877                         | 0.00          |
| 13/09/2017 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/09/2017 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 13/09/2017 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 13/09/2017 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 13/09/2017 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 92.9900   | 92.9900                         | 0.00          |
| 13/09/2017 | JBAF On 18-October-17   |        |              | Jibar Tradeable Future | 6.90      | 93.1000                       | 93.1000   | 93.1000                         | 0.00          |
| 13/09/2017 | JBAF On 15-November-17  |        |              | Jibar Tradeable Future | 6.88      | 93.1200                       | 93.1200   | 93.1200                         | 0.00          |
| 13/09/2017 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 6.76      | 93.2400                       | 93.2400   | 93.2400                         | 0.00          |
| 13/09/2017 | JBAF On 17-January-18   |        |              | Jibar Tradeable Future | 6.75      | 93.2500                       | 93.2500   | 93.2500                         | 0.00          |
| 13/09/2017 | JBAF On 21-February-18  |        |              | Jibar Tradeable Future | 6.67      | 93.3300                       | 93.3300   | 93.3300                         | 0.00          |
| 13/09/2017 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 6.66      | 93.3400                       | 93.3400   | 93.3400                         | 2,500.00      |
| 13/09/2017 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 6.56      | 93.4400                       | 93.4400   | 93.4400                         | 0.00          |
| 13/09/2017 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 6.55      | 93.4500                       | 93.4500   | 93.4500                         | 0.00          |
| 13/09/2017 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 13/09/2017 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 6.58      | 93.4200                       | 93.4200   | 93.4200                         | 0.00          |
| 13/09/2017 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 6.64      | 93.3600                       | 93.3600   | 93.3600                         | 0.00          |
| 13/09/2017 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 6.71      | 93.2900                       | 93.2900   | 93.2900                         | 0.00          |
| 13/09/2017 | R023 On 02-November-17  |        |              | Bond Future            | 7.76      | 101.3116                      | 101.3816  | 101.3116                        | 57,230.00     |
| 13/09/2017 | R023 On 02-November-17  | 8.56   | Call         | Bond Future            | 3357      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R023 On 02-November-17  | 8.57   | Call         | Bond Future            | 3397      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R023 On 02-November-17  | 8.58   | Call         | Bond Future            | 3437      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R023 On 02-November-17  | 8.57   | Put          | Bond Future            | 11        | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R023 On 02-November-17  | 8.58   | Put          | Bond Future            | 10        | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R023 On 02-November-17  | 8.56   | Put          | Bond Future            | 11        | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R023 On 01-February-18  |        |              | Bond Future            | 7.79      | 103.1746                      | 103.2463  | 103.1746                        | 0.00          |
| 13/09/2017 | R023 On 01-February-18  | 8.32   | Call         | Bond Future            | 2529      | 2                             | 3         | 2                               | 0.00          |
| 13/09/2017 | R023 On 01-February-18  | 8.33   | Call         | Bond Future            | 2561      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R023 On 01-February-18  | 8.31   | Call         | Bond Future            | 2498      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R023 On 01-February-18  | 8.31   | Put          | Bond Future            | 371       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R023 On 01-February-18  | 8.32   | Put          | Bond Future            | 363       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R023 On 01-February-18  | 8.33   | Put          | Bond Future            | 355       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R023 On 03-May-18       |        |              | Bond Future            | 7.80      | 101.1665                      | 101.2388  | 101.1665                        | 0.00          |
| 13/09/2017 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 2521      | 2                             | 3         | 2                               | 0.00          |
| 13/09/2017 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 2575      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 2548      | 2                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R023 On 03-May-18      | 8.29   | Put          | Bond Future | 664       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R023 On 03-May-18      | 8.28   | Put          | Bond Future | 675       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R023 On 03-May-18      | 8.27   | Put          | Bond Future | 686       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R035 On 02-November-17 |        |              | Bond Future | 9.53      | 95.8851                       | 96.1063   | 95.8851                         | 22,815.00     |
| 13/09/2017 | R035 On 02-November-17 | 9.60   | Call         | Bond Future | 526       | 0                             | 1         | 0                               | 0.00          |
| 13/09/2017 | R035 On 02-November-17 | 9.59   | Call         | Bond Future | 446       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 02-November-17 | 9.61   | Call         | Bond Future | 606       | 0                             | 1         | 0                               | 0.00          |
| 13/09/2017 | R035 On 02-November-17 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 02-November-17 | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 02-November-17 | 9.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 01-February-18 |        |              | Bond Future | 9.60      | 97.6483                       | 97.8740   | 97.6483                         | 0.00          |
| 13/09/2017 | R035 On 01-February-18 | 9.73   | Call         | Bond Future | 1037      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 1193      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 1115      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 03-May-18      |        |              | Bond Future | 9.66      | 94.9668                       | 95.1959   | 94.9668                         | 0.00          |
| 13/09/2017 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 1871      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 1947      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 1795      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 |        |              | Bond Future | 8.45      | 116.6890                      | 116.8029  | 116.6890                        | 158,012.00    |
| 13/09/2017 | R186 On 02-November-17 | 8.75   | Call         | Bond Future | 2530      | 2                             | 3         | 2                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 8.88   | Call         | Bond Future | 3197      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 8.90   | Call         | Bond Future | 3305      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 8.60   | Call         | Bond Future | 1844      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 9.00   | Call         | Bond Future | 3859      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 8.89   | Call         | Bond Future | 3251      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 8.88   | Put          | Bond Future | 345       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R186 On 02-November-17 | 9.00   | Put          | Bond Future | 222       | 0                             | 0         | 0                               | 5,000.00      |
| 13/09/2017 | R186 On 02-November-17 | 8.60   | Put          | Bond Future | 851       | 1                             | 1         | 1                               | 3,750.00      |
| 13/09/2017 | R186 On 02-November-17 | 8.90   | Put          | Bond Future | 321       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 8.75   | Put          | Bond Future | 536       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R186 On 02-November-17 | 8.89   | Put          | Bond Future | 333       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 |        |              | Bond Future | 8.50      | 113.5348                      | 113.6513  | 113.5348                        | 198.00        |
| 13/09/2017 | R186 On 01-February-18 | 7.75   | Call         | Bond Future | 388       | 0                             | 0         | 0                               | 1,460.00      |
| 13/09/2017 | R186 On 01-February-18 | 8.50   | Call         | Bond Future | 2021      | 2                             | 2         | 2                               | 1,460.00      |
| 13/09/2017 | R186 On 01-February-18 | 9.00   | Call         | Bond Future | 4105      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 9.25   | Call         | Bond Future | 5359      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 3915      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 8.75   | Call         | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 4010      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 3963      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 887       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 9.00   | Put          | Bond Future | 822       | 1                             | 1         | 1                               | 6,200.00      |
| 13/09/2017 | R186 On 01-February-18 | 8.75   | Put          | Bond Future | 1305      | 1                             | 1         | 1                               | 820.00        |
| 13/09/2017 | R186 On 01-February-18 | 9.25   | Put          | Bond Future | 496       | 1                             | 0         | 1                               | 820.00        |
| 13/09/2017 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 854       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 870       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 8.50   | Put          | Bond Future | 1991      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R186 On 01-February-18 | 7.75   | Put          | Bond Future | 5481      | 6                             | 5         | 6                               | 0.00          |
| 13/09/2017 | R186 On 03-May-18      |        |              | Bond Future | 8.54      | 115.6494                      | 115.7672  | 115.6494                        | 0.00          |
| 13/09/2017 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 4144      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 4103      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 4061      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 1661      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 1682      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 1639      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R197 On 02-November-17 |        |              | Bond Future | 301.53    | 301.5124                      | 301.5277  | 301.5124                        | 2,350.00      |
| 13/09/2017 | R197 On 02-November-17 | 305.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R197 On 02-November-17 | 305.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R197 On 02-November-17 | 305.15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R197 On 02-November-17 | 305.16 | Put          | Bond Future | 3632      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R197 On 02-November-17 | 305.15 | Put          | Bond Future | 3622      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R197 On 02-November-17 | 305.17 | Put          | Bond Future | 3642      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R197 On 01-February-18 |        |              | Bond Future | 300.21    | 300.1908                      | 300.2070  | 300.1908                        | 0.00          |
| 13/09/2017 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R197 On 01-February-18 | 301.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 1453      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 1463      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 1473      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R197 On 03-May-18      |        |              | Bond Future | 305.92    | 305.9065                      | 305.9186  | 305.9065                        | 0.00          |
| 13/09/2017 | R197 On 03-May-18      | 304.44 | Call         | Bond Future | 1479      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 1459      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 1469      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R202 On 02-November-17 |        |              | Bond Future | 240.45    | 240.4976                      | 240.4499  | 240.4976                        | 28,647.00     |
| 13/09/2017 | R202 On 02-November-17 | 253.89 | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R202 On 02-November-17 | 253.90 | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R202 On 02-November-17 | 253.91 | Call         | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R202 On 02-November-17 | 253.90 | Put          | Bond Future | 13451     | 13                            | 13        | 13                              | 0.00          |
| 13/09/2017 | R202 On 02-November-17 | 253.91 | Put          | Bond Future | 13461     | 13                            | 13        | 13                              | 0.00          |
| 13/09/2017 | R202 On 02-November-17 | 253.89 | Put          | Bond Future | 13441     | 13                            | 13        | 13                              | 0.00          |
| 13/09/2017 | R202 On 01-February-18 |        |              | Bond Future | 241.25    | 241.3020                      | 241.2537  | 241.3020                        | 0.00          |
| 13/09/2017 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 472       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 473       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 474       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 8289      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 8281      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 8298      | 8                             | 8         | 8                               | 0.00          |
| 13/09/2017 | R202 On 03-May-18      |        |              | Bond Future | 245.84    | 245.8963                      | 245.8438  | 245.8963                        | 0.00          |
| 13/09/2017 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 2861      | 0                             | 3         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 2857      | 0                             | 3         | 0                               | 0.00          |
| 13/09/2017 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 2853      | 0                             | 3         | 0                               | 0.00          |
| 13/09/2017 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 4499      | 2                             | 4         | 2                               | 0.00          |
| 13/09/2017 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 4488      | 2                             | 4         | 2                               | 0.00          |
| 13/09/2017 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 4493      | 2                             | 4         | 2                               | 0.00          |
| 13/09/2017 | R204 On 02-November-17 |        |              | Bond Future | 6.78      | 104.3093                      | 104.3170  | 104.3093                        | 46,398.00     |
| 13/09/2017 | R204 On 02-November-17 | 7.75   | Call         | Bond Future | 2684      | 1                             | 3         | 1                               | 0.00          |
| 13/09/2017 | R204 On 02-November-17 | 7.76   | Call         | Bond Future | 2690      | 1                             | 3         | 1                               | 0.00          |
| 13/09/2017 | R204 On 02-November-17 | 7.74   | Call         | Bond Future | 2678      | 1                             | 3         | 1                               | 0.00          |
| 13/09/2017 | R204 On 02-November-17 | 7.74   | Put          | Bond Future | 1660      | 0                             | 2         | 0                               | 0.00          |
| 13/09/2017 | R204 On 02-November-17 | 7.75   | Put          | Bond Future | 1655      | 0                             | 2         | 0                               | 0.00          |
| 13/09/2017 | R204 On 02-November-17 | 7.76   | Put          | Bond Future | 1650      | 0                             | 2         | 0                               | 0.00          |
| 13/09/2017 | R204 On 01-February-18 |        |              | Bond Future | 6.59      | 102.1893                      | 102.1977  | 102.1893                        | 0.00          |
| 13/09/2017 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 3572      | 1                             | 4         | 1                               | 0.00          |
| 13/09/2017 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 3581      | 1                             | 4         | 1                               | 0.00          |
| 13/09/2017 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 3577      | 1                             | 4         | 1                               | 0.00          |
| 13/09/2017 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 3012      | 0                             | 3         | 0                               | 0.00          |
| 13/09/2017 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 3008      | 0                             | 3         | 0                               | 0.00          |
| 13/09/2017 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 3016      | 0                             | 3         | 0                               | 0.00          |
| 13/09/2017 | R204 On 03-May-18      |        |              | Bond Future | 6.20      | 104.0926                      | 104.1003  | 104.0926                        | 0.00          |
| 13/09/2017 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 4875      | 1                             | 5         | 1                               | 0.00          |
| 13/09/2017 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 4878      | 1                             | 5         | 1                               | 0.00          |
| 13/09/2017 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 4872      | 1                             | 5         | 1                               | 0.00          |
| 13/09/2017 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 4341      | 0                             | 4         | 0                               | 0.00          |
| 13/09/2017 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 4338      | 0                             | 4         | 0                               | 0.00          |
| 13/09/2017 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 4335      | 0                             | 4         | 0                               | 0.00          |
| 13/09/2017 | R207 On 02-November-17 |        |              | Bond Future | 7.10      | 102.5463                      | 102.5544  | 102.5463                        | 41,067.00     |
| 13/09/2017 | R207 On 02-November-17 | 8.03   | Call         | Bond Future | 1842      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R207 On 02-November-17 | 8.05   | Call         | Bond Future | 1881      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R207 On 02-November-17 | 8.04   | Call         | Bond Future | 1862      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R207 On 02-November-17 | 8.03   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R207 On 02-November-17 | 8.05   | Put          | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R207 On 02-November-17 | 8.04   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R207 On 01-February-18 |        |              | Bond Future | 7.04      | 100.7908                      | 100.7996  | 100.7908                        | 0.00          |
| 13/09/2017 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 1061      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 1091      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 1076      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 74        | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 70        | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 72        | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R207 On 03-May-18      |        |              | Bond Future | 6.98      | 102.6680                      | 102.6762  | 102.6680                        | 0.00          |
| 13/09/2017 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 1070      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 1057      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 130       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 133       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 127       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 02-November-17 |        |              | Bond Future | 7.31      | 98.9857                       | 99.0311   | 98.9857                         | 32,186.00     |
| 13/09/2017 | R208 On 02-November-17 | 8.20   | Call         | Bond Future | 2561      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R208 On 02-November-17 | 8.19   | Call         | Bond Future | 2533      | 2                             | 3         | 2                               | 0.00          |
| 13/09/2017 | R208 On 02-November-17 | 8.18   | Call         | Bond Future | 2504      | 2                             | 3         | 2                               | 0.00          |
| 13/09/2017 | R208 On 02-November-17 | 8.19   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 02-November-17 | 8.18   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 02-November-17 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 01-February-18 |        |              | Bond Future | 7.30      | 100.8059                      | 100.8526  | 100.8059                        | 0.00          |
| 13/09/2017 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 1621      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 1644      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 1599      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 165       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 160       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 156       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 03-May-18      |        |              | Bond Future | 7.28      | 99.2822                       | 99.3291   | 99.2822                         | 0.00          |
| 13/09/2017 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 1538      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 1577      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 1557      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 287       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 293       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 |        |              | Bond Future | 9.49      | 72.4510                       | 72.6693   | 72.4510                         | 116,598.00    |
| 13/09/2017 | R209 On 02-November-17 | 9.52   | Call         | Bond Future | 1497      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 10.00  | Call         | Bond Future | 3638      | 3                             | 4         | 3                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.54   | Call         | Bond Future | 1568      | 1                             | 2         | 1                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.75   | Call         | Bond Future | 2417      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.33   | Call         | Bond Future | 919       | 1                             | 1         | 1                               | 1,350.00      |
| 13/09/2017 | R209 On 02-November-17 | 9.53   | Call         | Bond Future | 1532      | 1                             | 2         | 1                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.58   | Call         | Bond Future | 1715      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.00   | Call         | Bond Future | 307       | 0                             | 0         | 0                               | 2,248.00      |
| 13/09/2017 | R209 On 02-November-17 | 10.60  | Call         | Bond Future | 6967      | 7                             | 7         | 7                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 8.30   | Call         | Bond Future | 9         | 0                             | 0         | 0                               | 2,800.00      |
| 13/09/2017 | R209 On 02-November-17 | 9.88   | Call         | Bond Future | 3030      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.75   | Put          | Bond Future | 721       | 1                             | 1         | 1                               | 6,500.00      |
| 13/09/2017 | R209 On 02-November-17 | 9.53   | Put          | Bond Future | 1295      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.58   | Put          | Bond Future | 1142      | 1                             | 1         | 1                               | 1,350.00      |
| 13/09/2017 | R209 On 02-November-17 | 9.33   | Put          | Bond Future | 2046      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 8.30   | Put          | Bond Future | 8816      | 9                             | 9         | 9                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.88   | Put          | Bond Future | 493       | 1                             | 0         | 1                               | 1,350.00      |
| 13/09/2017 | R209 On 02-November-17 | 9.52   | Put          | Bond Future | 1327      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 9.00   | Put          | Bond Future | 3774      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R209 On 02-November-17 | 10.60  | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 1,300.00      |
| 13/09/2017 | R209 On 02-November-17 | 10.00  | Put          | Bond Future | 338       | 0                             | 0         | 0                               | 1,138.00      |
| 13/09/2017 | R209 On 02-November-17 | 9.54   | Put          | Bond Future | 1263      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 |        |              | Bond Future | 9.55      | 73.7833                       | 74.0059   | 73.7833                         | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 2865      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 10.10  | Call         | Bond Future | 4512      | 4                             | 5         | 4                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 2942      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 2904      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 10.00  | Call         | Bond Future | 4062      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 10.00  | Put          | Bond Future | 1139      | 1                             | 1         | 1                               | 7,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R209 On 01-February-18 | 10.10  | Put          | Bond Future | 964       | 1                             | 1         | 1                               | 3,000.00      |
| 13/09/2017 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 1776      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 9.71   | Put          | Bond Future | 1803      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 01-February-18 | 9.73   | Put          | Bond Future | 1750      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 03-May-18      |        |              | Bond Future | 9.60      | 72.0083                       | 72.2344   | 72.0083                         | 0.00          |
| 13/09/2017 | R209 On 03-May-18      | 9.85   | Call         | Bond Future | 3959      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R209 On 03-May-18      | 9.86   | Call         | Bond Future | 3997      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R209 On 03-May-18      | 9.84   | Call         | Bond Future | 3921      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R209 On 03-May-18      | 9.84   | Put          | Bond Future | 2379      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 03-May-18      | 9.86   | Put          | Bond Future | 2327      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R209 On 03-May-18      | 9.85   | Put          | Bond Future | 2353      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R210 On 02-November-17 |        |              | Bond Future | 185.33    | 185.3683                      | 185.3297  | 185.3683                        | 2,179.00      |
| 13/09/2017 | R210 On 02-November-17 | 192.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 02-November-17 | 192.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 02-November-17 | 192.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 02-November-17 | 192.07 | Put          | Bond Future | 6740      | 7                             | 7         | 7                               | 0.00          |
| 13/09/2017 | R210 On 02-November-17 | 192.09 | Put          | Bond Future | 6760      | 7                             | 7         | 7                               | 0.00          |
| 13/09/2017 | R210 On 02-November-17 | 192.08 | Put          | Bond Future | 6750      | 7                             | 7         | 7                               | 0.00          |
| 13/09/2017 | R210 On 01-February-18 |        |              | Bond Future | 188.80    | 188.8432                      | 188.8044  | 188.8432                        | 0.00          |
| 13/09/2017 | R210 On 01-February-18 | 192.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 01-February-18 | 192.38 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 01-February-18 | 192.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 01-February-18 | 192.38 | Put          | Bond Future | 3576      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R210 On 01-February-18 | 192.37 | Put          | Bond Future | 3566      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R210 On 01-February-18 | 192.36 | Put          | Bond Future | 3556      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R210 On 03-May-18      |        |              | Bond Future | 189.97    | 190.0161                      | 189.9739  | 190.0161                        | 0.00          |
| 13/09/2017 | R210 On 03-May-18      | 191.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 03-May-18      | 191.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 03-May-18      | 191.44 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R210 On 03-May-18      | 191.45 | Put          | Bond Future | 1476      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R210 On 03-May-18      | 191.44 | Put          | Bond Future | 1466      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R210 On 03-May-18      | 191.46 | Put          | Bond Future | 1486      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R212 On 02-November-17 |        |              | Bond Future | 151.17    | 151.2055                      | 151.1727  | 151.2055                        | 4,057.00      |
| 13/09/2017 | R212 On 02-November-17 | 152.40 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 02-November-17 | 152.42 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 02-November-17 | 152.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 02-November-17 | 152.41 | Put          | Bond Future | 1237      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R212 On 02-November-17 | 152.42 | Put          | Bond Future | 1247      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R212 On 02-November-17 | 152.40 | Put          | Bond Future | 1227      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R212 On 01-February-18 |        |              | Bond Future | 151.97    | 152.0017                      | 151.9687  | 152.0017                        | 0.00          |
| 13/09/2017 | R212 On 01-February-18 | 154.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 01-February-18 | 154.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 01-February-18 | 154.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 01-February-18 | 154.69 | Put          | Bond Future | 2721      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R212 On 01-February-18 | 154.70 | Put          | Bond Future | 2731      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R212 On 01-February-18 | 154.71 | Put          | Bond Future | 2741      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R212 On 03-May-18      |        |              | Bond Future | 154.86    | 154.8958                      | 154.8600  | 154.8958                        | 0.00          |
| 13/09/2017 | R212 On 03-May-18      | 154.28 | Call         | Bond Future | 580       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R212 On 03-May-18      | 154.30 | Call         | Bond Future | 560       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R212 On 03-May-18      | 154.29 | Call         | Bond Future | 570       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R212 On 03-May-18      | 154.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 03-May-18      | 154.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R212 On 03-May-18      | 154.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/09/2017 | R213 On 02-November-17 |        |              | Bond Future | 9.14      | 84.8255                       | 84.9747   | 84.8255                         | 63,283.00     |
| 13/09/2017 | R213 On 02-November-17 | 9.35   | Call         | Bond Future | 2140      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R213 On 02-November-17 | 9.36   | Call         | Bond Future | 2184      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R213 On 02-November-17 | 9.34   | Call         | Bond Future | 2097      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R213 On 02-November-17 | 9.34   | Put          | Bond Future | 797       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R213 On 02-November-17 | 9.35   | Put          | Bond Future | 774       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R213 On 02-November-17 | 9.36   | Put          | Bond Future | 752       | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R213 On 01-February-18 |        |              | Bond Future | 9.20      | 86.3853                       | 86.5377   | 86.3853                         | 0.00          |
| 13/09/2017 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 3019      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 2979      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 2939      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 1537      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 1562      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 1513      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R213 On 03-May-18      |        |              | Bond Future | 9.25      | 84.4448                       | 84.5994   | 84.4448                         | 0.00          |
| 13/09/2017 | R213 On 03-May-18      | 9.56   | Call         | Bond Future | 4036      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R213 On 03-May-18      | 9.57   | Call         | Bond Future | 4075      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 4114      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 1997      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 2045      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 2021      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R214 On 02-November-17 |        |              | Bond Future | 9.67      | 71.8822                       | 72.0373   | 71.8822                         | 44,034.00     |
| 13/09/2017 | R214 On 02-November-17 | 9.58   | Call         | Bond Future | 1200      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R214 On 02-November-17 | 9.60   | Call         | Bond Future | 1262      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R214 On 02-November-17 | 9.59   | Call         | Bond Future | 1231      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R214 On 02-November-17 | 9.59   | Put          | Bond Future | 1805      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R214 On 02-November-17 | 9.58   | Put          | Bond Future | 1845      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R214 On 02-November-17 | 9.60   | Put          | Bond Future | 1765      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R214 On 01-February-18 |        |              | Bond Future | 9.73      | 73.2040                       | 73.3624   | 73.2040                         | 0.00          |
| 13/09/2017 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 2718      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 2794      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 2756      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 2070      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 2039      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 2100      | 2                             | 2         | 2                               | 0.00          |
| 13/09/2017 | R214 On 03-May-18      |        |              | Bond Future | 9.78      | 71.2715                       | 71.4323   | 71.2715                         | 0.00          |
| 13/09/2017 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 3932      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 3970      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 3894      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 2639      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 2611      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 2583      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R248 On 02-November-17 |        |              | Bond Future | 9.76      | 91.6231                       | 91.8201   | 91.6231                         | 85,554.00     |
| 13/09/2017 | R248 On 02-November-17 | 9.66   | Call         | Bond Future | 1522      | 1                             | 2         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/09/2017 | R248 On 02-November-17 | 9.65   | Call         | Bond Future | 1484      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R248 On 02-November-17 | 9.64   | Call         | Bond Future | 1447      | 1                             | 1         | 1                               | 0.00          |
| 13/09/2017 | R248 On 02-November-17 | 9.64   | Put          | Bond Future | 2546      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R248 On 02-November-17 | 9.66   | Put          | Bond Future | 2441      | 3                             | 2         | 3                               | 0.00          |
| 13/09/2017 | R248 On 02-November-17 | 9.65   | Put          | Bond Future | 2493      | 3                             | 2         | 3                               | 0.00          |
| 13/09/2017 | R248 On 01-February-18 |        |              | Bond Future | 9.82      | 93.3080                       | 93.5091   | 93.3080                         | 170.00        |
| 13/09/2017 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 3471      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 3564      | 3                             | 4         | 3                               | 0.00          |
| 13/09/2017 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 3517      | 3                             | 4         | 3                               | 0.00          |
| 13/09/2017 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 2900      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 2821      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 2860      | 3                             | 3         | 3                               | 0.00          |
| 13/09/2017 | R248 On 03-May-18      |        |              | Bond Future | 9.88      | 90.6089                       | 90.8131   | 90.6089                         | 0.00          |
| 13/09/2017 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 5104      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 5057      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 5010      | 5                             | 5         | 5                               | 0.00          |
| 13/09/2017 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 3536      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 3572      | 4                             | 4         | 4                               | 0.00          |
| 13/09/2017 | R248 On 03-May-18      | 10.07  | Put          | Bond Future | 3499      | 4                             | 3         | 4                               | 0.00          |