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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/10/2017 TO: 31/10/2017

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0904 On 31-March-36    |        |              | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 2025 On 02-November-17 |        |              | Bond Future        | 128.76    | 128.7701                      | 128.7577  | 128.7701                        | 570.00        |
| 31/10/2017 | 2025 On 02-November-17 | 132.96 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 02-November-17 | 132.98 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 02-November-17 | 132.97 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 02-November-17 | 132.97 | Put          | Bond Future        | 4212      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2025 On 02-November-17 | 132.98 | Put          | Bond Future        | 4222      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2025 On 02-November-17 | 132.96 | Put          | Bond Future        | 4202      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2025 On 01-February-18 |        |              | Bond Future        | 129.82    | 129.8291                      | 129.8152  | 129.8291                        | 1,070.00      |
| 31/10/2017 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future        | 4085      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future        | 4065      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future        | 4075      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2025 On 03-May-18      |        |              | Bond Future        | 132.26    | 132.2779                      | 132.2631  | 132.2779                        | 0.00          |
| 31/10/2017 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future        | 947       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future        | 937       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future        | 957       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2025 On 02-August-18   |        |              | Bond Future        | 134.74    | 134.7564                      | 134.7431  | 134.7564                        | 0.00          |
| 31/10/2017 | 2025 On 02-August-18   | 136.65 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 02-August-18   | 136.66 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2025 On 02-August-18   | 136.67 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2025 On 02-August-18   | 136.66 | Put          | Bond Future | 1917      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2025 On 02-August-18   | 136.67 | Put          | Bond Future | 1927      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2025 On 02-August-18   | 136.65 | Put          | Bond Future | 1907      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2029 On 02-November-17 |        |              | Bond Future | 98.72     | 98.7342                       | 98.7249   | 98.7342                         | 0.00          |
| 31/10/2017 | 2029 On 01-February-18 |        |              | Bond Future | 100.56    | 100.5746                      | 100.5643  | 100.5746                        | 1,370.00      |
| 31/10/2017 | 2029 On 03-May-18      |        |              | Bond Future | 101.44    | 101.4536                      | 101.4425  | 101.4536                        | 0.00          |
| 31/10/2017 | 2029 On 02-August-18   |        |              | Bond Future | 103.38    | 103.3886                      | 103.3786  | 103.3886                        | 0.00          |
| 31/10/2017 | 2030 On 02-November-17 |        |              | Bond Future | 9.61      | 90.7955                       | 90.7024   | 90.7955                         | 39,409.00     |
| 31/10/2017 | 2030 On 02-November-17 | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 02-November-17 | 9.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 02-November-17 | 9.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 02-November-17 | 9.36   | Put          | Bond Future | 1643      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 02-November-17 | 9.34   | Put          | Bond Future | 1778      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 02-November-17 | 9.35   | Put          | Bond Future | 1711      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 01-February-18 |        |              | Bond Future | 9.68      | 88.4562                       | 88.3610   | 88.4562                         | 32,824.00     |
| 31/10/2017 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 2027      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 1961      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 1895      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 03-May-18      |        |              | Bond Future | 9.76      | 90.0941                       | 89.9970   | 90.0941                         | 0.00          |
| 31/10/2017 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 03-May-18      | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 1649      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 1584      | 1                             | 2         | 1                               | 0.00          |
| 31/10/2017 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 1714      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 02-August-18   |        |              | Bond Future | 9.84      | 87.7673                       | 87.6684   | 87.7673                         | 0.00          |
| 31/10/2017 | 2030 On 02-August-18   | 9.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 02-August-18   | 9.47   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2030 On 02-August-18   | 9.45   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2030 On 02-August-18   | 9.47   | Put          | Bond Future | 2323      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 02-August-18   | 9.45   | Put          | Bond Future | 2452      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2030 On 02-August-18   | 9.46   | Put          | Bond Future | 2388      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 02-November-17 |        |              | Bond Future | 9.81      | 89.0243                       | 88.9603   | 89.0243                         | 26,183.00     |
| 31/10/2017 | 2032 On 02-November-17 | 9.48   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2032 On 02-November-17 | 9.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2032 On 02-November-17 | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2032 On 02-November-17 | 9.50   | Put          | Bond Future | 2187      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 02-November-17 | 9.48   | Put          | Bond Future | 2331      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 02-November-17 | 9.49   | Put          | Bond Future | 2259      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 |        |              | Bond Future | 9.88      | 90.6573                       | 90.5917   | 90.6573                         | 33,979.00     |
| 31/10/2017 | 2032 On 01-February-18 | 9.30   | Call         | Bond Future | 562       | 1                             | 1         | 1                               | 7,800.00      |
| 31/10/2017 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 1078      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 1054      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.20   | Call         | Bond Future | 427       | 0                             | 0         | 0                               | 7,500.00      |
| 31/10/2017 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 1031      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.45   | Call         | Bond Future | 820       | 1                             | 1         | 1                               | 750.00        |
| 31/10/2017 | 2032 On 01-February-18 | 9.40   | Call         | Bond Future | 726       | 1                             | 1         | 1                               | 6,800.00      |
| 31/10/2017 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 3321      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.20   | Put          | Bond Future | 5307      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.45   | Put          | Bond Future | 3873      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.40   | Put          | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 3369      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 3273      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2032 On 01-February-18 | 9.30   | Put          | Bond Future | 4705      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2032 On 03-May-18      |        |              | Bond Future | 9.96      | 88.1793                       | 88.1123   | 88.1793                         | 0.00          |
| 31/10/2017 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 2052      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 2080      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 2108      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 3757      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 3840      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 3798      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2032 On 02-August-18   |        |              | Bond Future | 10.04     | 89.8223                       | 89.7542   | 89.8223                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2032 On 02-August-18   | 9.68   | Call         | Bond Future | 2483      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 02-August-18   | 9.67   | Call         | Bond Future | 2456      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 02-August-18   | 9.66   | Call         | Bond Future | 2429      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2032 On 02-August-18   | 9.67   | Put          | Bond Future | 4952      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2032 On 02-August-18   | 9.66   | Put          | Bond Future | 4994      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2032 On 02-August-18   | 9.68   | Put          | Bond Future | 4910      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2033 On 02-November-17 |        |              | Bond Future | 102.86    | 103.2043                      | 102.8586  | 103.2043                        | 5,179.00      |
| 31/10/2017 | 2033 On 02-November-17 | 110.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 02-November-17 | 110.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 02-November-17 | 110.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 02-November-17 | 110.08 | Put          | Bond Future | 7221      | 7                             | 7         | 7                               | 0.00          |
| 31/10/2017 | 2033 On 02-November-17 | 110.07 | Put          | Bond Future | 7211      | 7                             | 7         | 7                               | 0.00          |
| 31/10/2017 | 2033 On 02-November-17 | 110.09 | Put          | Bond Future | 7231      | 7                             | 7         | 7                               | 0.00          |
| 31/10/2017 | 2033 On 01-February-18 |        |              | Bond Future | 104.78    | 105.1281                      | 104.7750  | 105.1281                        | 510.00        |
| 31/10/2017 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 4875      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 4885      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 4865      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2033 On 03-May-18      |        |              | Bond Future | 105.66    | 106.0223                      | 105.6620  | 106.0223                        | 0.00          |
| 31/10/2017 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 2028      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 2038      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 2048      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2033 On 02-August-18   |        |              | Bond Future | 107.68    | 108.0445                      | 107.6788  | 108.0445                        | 0.00          |
| 31/10/2017 | 2033 On 02-August-18   | 109.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 02-August-18   | 109.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 02-August-18   | 109.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2033 On 02-August-18   | 109.93 | Put          | Bond Future | 2251      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2033 On 02-August-18   | 109.94 | Put          | Bond Future | 2261      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2033 On 02-August-18   | 109.92 | Put          | Bond Future | 2241      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | 2037 On 02-November-17 |        |              | Bond Future | 10.02     | 89.4128                       | 89.3809   | 89.4128                         | 43,916.00     |
| 31/10/2017 | 2037 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2037 On 02-November-17 | 9.67   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2037 On 02-November-17 | 9.65   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2037 On 02-November-17 | 9.65   | Put          | Bond Future | 2909      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 02-November-17 | 9.66   | Put          | Bond Future | 2830      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 02-November-17 | 9.67   | Put          | Bond Future | 2750      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 01-February-18 |        |              | Bond Future | 10.10     | 86.7979                       | 86.7650   | 86.7979                         | 48,460.00     |
| 31/10/2017 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 1410      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 1354      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 1382      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 3541      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 3441      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 3491      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 03-May-18      |        |              | Bond Future | 10.17     | 88.4051                       | 88.3713   | 88.4051                         | 0.00          |
| 31/10/2017 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 2528      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 2594      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 2561      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 03-May-18      | 9.98   | Put          | Bond Future | 4004      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 4048      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 3961      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2037 On 02-August-18   |        |              | Bond Future | 10.25     | 85.7964                       | 85.7622   | 85.7964                         | 0.00          |
| 31/10/2017 | 2037 On 02-August-18   | 9.95   | Call         | Bond Future | 2998      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 02-August-18   | 9.96   | Call         | Bond Future | 3029      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 02-August-18   | 9.97   | Call         | Bond Future | 3060      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2037 On 02-August-18   | 9.97   | Put          | Bond Future | 5154      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2037 On 02-August-18   | 9.95   | Put          | Bond Future | 5242      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2037 On 02-August-18   | 9.96   | Put          | Bond Future | 5198      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | 2038 On 02-November-17 |        |              | Bond Future | 126.13    | 126.1418                      | 126.1300  | 126.1418                        | 10,730.00     |
| 31/10/2017 | 2038 On 02-November-17 | 136.80 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2038 On 02-November-17 | 136.82 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 02-November-17 | 136.81 | Put          | Bond Future | 10680     | 11                            | 11        | 11                              | 0.00          |
| 31/10/2017 | 2038 On 02-November-17 | 136.82 | Put          | Bond Future | 10690     | 11                            | 11        | 11                              | 0.00          |
| 31/10/2017 | 2038 On 02-November-17 | 136.80 | Put          | Bond Future | 10670     | 11                            | 11        | 11                              | 0.00          |
| 31/10/2017 | 2038 On 01-February-18 |        |              | Bond Future | 126.97    | 126.9841                      | 126.9708  | 126.9841                        | 7,942.00      |
| 31/10/2017 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 9959      | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 9979      | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 9969      | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | 2038 On 03-May-18      |        |              | Bond Future | 129.36    | 129.3793                      | 129.3650  | 129.3793                        | 0.00          |
| 31/10/2017 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 2905      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 2925      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 2915      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2038 On 02-August-18   |        |              | Bond Future | 131.78    | 131.7970                      | 131.7841  | 131.7970                        | 0.00          |
| 31/10/2017 | 2038 On 02-August-18   | 134.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 02-August-18   | 134.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 02-August-18   | 134.55 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2038 On 02-August-18   | 134.53 | Put          | Bond Future | 2746      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2038 On 02-August-18   | 134.54 | Put          | Bond Future | 2756      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2038 On 02-August-18   | 134.55 | Put          | Bond Future | 2766      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2040 On 02-November-17 |        |              | Bond Future | 10.12     | 92.5668                       | 92.5733   | 92.5668                         | 16,477.00     |
| 31/10/2017 | 2040 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2040 On 02-November-17 | 9.65   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2040 On 02-November-17 | 9.67   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2040 On 02-November-17 | 9.65   | Put          | Bond Future | 3915      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 02-November-17 | 9.66   | Put          | Bond Future | 3828      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 02-November-17 | 9.67   | Put          | Bond Future | 3742      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 01-February-18 |        |              | Bond Future | 10.19     | 89.7593                       | 89.7656   | 89.7593                         | 11,630.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 1364      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 1420      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 1392      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 3934      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 3879      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 3989      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 03-May-18      |        |              | Bond Future | 10.27     | 91.4214                       | 91.4275   | 91.4214                         | 0.00          |
| 31/10/2017 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 2791      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 2827      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 2756      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 4424      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 4378      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 4333      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2040 On 02-August-18   |        |              | Bond Future | 10.35     | 88.6185                       | 88.6249   | 88.6185                         | 0.00          |
| 31/10/2017 | 2040 On 02-August-18   | 10.05  | Call         | Bond Future | 3305      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2040 On 02-August-18   | 10.04  | Call         | Bond Future | 3270      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2040 On 02-August-18   | 10.03  | Call         | Bond Future | 3236      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2040 On 02-August-18   | 10.04  | Put          | Bond Future | 5717      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | 2040 On 02-August-18   | 10.03  | Put          | Bond Future | 5764      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | 2040 On 02-August-18   | 10.05  | Put          | Bond Future | 5670      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | 2044 On 02-November-17 |        |              | Bond Future | 10.13     | 89.6920                       | 89.6984   | 89.6920                         | 18,457.00     |
| 31/10/2017 | 2044 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2044 On 02-November-17 | 9.68   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2044 On 02-November-17 | 9.67   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2044 On 02-November-17 | 9.67   | Put          | Bond Future | 3915      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 02-November-17 | 9.68   | Put          | Bond Future | 3827      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 02-November-17 | 9.66   | Put          | Bond Future | 4003      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 01-February-18 |        |              | Bond Future | 10.20     | 86.9570                       | 86.9632   | 86.9570                         | 17,528.00     |
| 31/10/2017 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 1408      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 1437      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 1466      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 3887      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 3998      | 4                             | 4         | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 3942      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 03-May-18      |        |              | Bond Future | 10.28     | 88.5672                       | 88.5732   | 88.5672                         | 0.00          |
| 31/10/2017 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 2944      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 2907      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 2871      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 4345      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 4390      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 4300      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | 2044 On 02-August-18   |        |              | Bond Future | 10.36     | 85.8364                       | 85.8425   | 85.8364                         | 0.00          |
| 31/10/2017 | 2044 On 02-August-18   | 10.05  | Call         | Bond Future | 3334      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2044 On 02-August-18   | 10.07  | Call         | Bond Future | 3404      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2044 On 02-August-18   | 10.06  | Call         | Bond Future | 3369      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2044 On 02-August-18   | 10.06  | Put          | Bond Future | 5735      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | 2044 On 02-August-18   | 10.07  | Put          | Bond Future | 5688      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | 2044 On 02-August-18   | 10.05  | Put          | Bond Future | 5782      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | 2046 On 02-November-17 |        |              | Bond Future | 122.20    | 121.4830                      | 122.2044  | 121.4830                        | 20,032.00     |
| 31/10/2017 | 2046 On 02-November-17 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 02-November-17 | 136.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 02-November-17 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 02-November-17 | 136.30 | Put          | Bond Future | 14096     | 15                            | 14        | 15                              | 0.00          |
| 31/10/2017 | 2046 On 02-November-17 | 136.32 | Put          | Bond Future | 14116     | 15                            | 14        | 15                              | 0.00          |
| 31/10/2017 | 2046 On 02-November-17 | 136.31 | Put          | Bond Future | 14106     | 15                            | 14        | 15                              | 0.00          |
| 31/10/2017 | 2046 On 01-February-18 |        |              | Bond Future | 124.48    | 123.7474                      | 124.4813  | 123.7474                        | 10,089.00     |
| 31/10/2017 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 8419      | 9                             | 8         | 9                               | 0.00          |
| 31/10/2017 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 8429      | 9                             | 8         | 9                               | 0.00          |
| 31/10/2017 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 8439      | 9                             | 8         | 9                               | 0.00          |
| 31/10/2017 | 2046 On 03-May-18      |        |              | Bond Future | 125.23    | 124.4819                      | 125.2286  | 124.4819                        | 0.00          |
| 31/10/2017 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 03-May-18      | 127.94 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future | 2711      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future | 2721      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future | 2701      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | 2046 On 02-August-18   |        |              | Bond Future | 127.62    | 126.8560                      | 127.6188  | 126.8560                        | 0.00          |
| 31/10/2017 | 2046 On 02-August-18   | 128.78 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 02-August-18   | 128.79 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 02-August-18   | 128.77 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2046 On 02-August-18   | 128.79 | Put          | Bond Future | 1171      | 2                             | 1         | 2                               | 0.00          |
| 31/10/2017 | 2046 On 02-August-18   | 128.77 | Put          | Bond Future | 1151      | 2                             | 1         | 2                               | 0.00          |
| 31/10/2017 | 2046 On 02-August-18   | 128.78 | Put          | Bond Future | 1161      | 2                             | 1         | 2                               | 0.00          |
| 31/10/2017 | 2050 On 02-November-17 |        |              | Bond Future | 130.84    | 129.1292                      | 130.8373  | 129.1292                        | 22,106.00     |
| 31/10/2017 | 2050 On 02-November-17 | 144.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 02-November-17 | 144.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 02-November-17 | 144.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 02-November-17 | 144.65 | Put          | Bond Future | 13813     | 16                            | 14        | 16                              | 0.00          |
| 31/10/2017 | 2050 On 02-November-17 | 144.66 | Put          | Bond Future | 13823     | 16                            | 14        | 16                              | 0.00          |
| 31/10/2017 | 2050 On 02-November-17 | 144.67 | Put          | Bond Future | 13833     | 16                            | 14        | 16                              | 0.00          |
| 31/10/2017 | 2050 On 01-February-18 |        |              | Bond Future | 131.60    | 129.8573                      | 131.5958  | 129.8573                        | 8,760.00      |
| 31/10/2017 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future | 8644      | 10                            | 9         | 10                              | 0.00          |
| 31/10/2017 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future | 8634      | 10                            | 9         | 10                              | 0.00          |
| 31/10/2017 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future | 8654      | 10                            | 9         | 10                              | 0.00          |
| 31/10/2017 | 2050 On 03-May-18      |        |              | Bond Future | 134.08    | 132.3066                      | 134.0772  | 132.3066                        | 0.00          |
| 31/10/2017 | 2050 On 03-May-18      | 135.61 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 03-May-18      | 135.62 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future | 1553      | 3                             | 2         | 3                               | 0.00          |
| 31/10/2017 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future | 1533      | 3                             | 2         | 3                               | 0.00          |
| 31/10/2017 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future | 1543      | 3                             | 2         | 3                               | 0.00          |
| 31/10/2017 | 2050 On 02-August-18   |        |              | Bond Future | 134.90    | 133.0969                      | 134.9031  | 133.0969                        | 0.00          |
| 31/10/2017 | 2050 On 02-August-18   | 137.54 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | 2050 On 02-August-18   | 137.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 02-August-18   | 137.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | 2050 On 02-August-18   | 137.54 | Put          | Bond Future        | 2637      | 4                             | 3         | 4                               | 0.00          |
| 31/10/2017 | 2050 On 02-August-18   | 137.52 | Put          | Bond Future        | 2617      | 4                             | 3         | 4                               | 0.00          |
| 31/10/2017 | 2050 On 02-August-18   | 137.53 | Put          | Bond Future        | 2627      | 4                             | 3         | 4                               | 0.00          |
| 31/10/2017 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | AL37 On 02-November-17 |        |              | Index Future       | 548.44    | 549.4480                      | 548.4380  | 549.4480                        | 0.00          |
| 31/10/2017 | AL37 On 01-February-18 |        |              | Index Future       | 558.50    | 559.5260                      | 558.4960  | 559.5260                        | 0.00          |
| 31/10/2017 | AL37 On 03-May-18      |        |              | Index Future       | 568.84    | 569.8900                      | 568.8390  | 569.8900                        | 0.00          |
| 31/10/2017 | AL37 On 02-August-18   |        |              | Index Future       | 579.44    | 580.5140                      | 579.4440  | 580.5140                        | 0.00          |
| 31/10/2017 | AL7T On 02-November-17 |        |              | Index Future       | 624.44    | 625.1280                      | 624.4380  | 625.1280                        | 0.00          |
| 31/10/2017 | AL7T On 01-February-18 |        |              | Index Future       | 635.89    | 636.5940                      | 635.8890  | 636.5940                        | 0.00          |
| 31/10/2017 | AL7T On 03-May-18      |        |              | Index Future       | 647.67    | 648.3850                      | 647.6660  | 648.3850                        | 0.00          |
| 31/10/2017 | AL7T On 02-August-18   |        |              | Index Future       | 659.74    | 660.4730                      | 659.7410  | 660.4730                        | 0.00          |
| 31/10/2017 | ALBI On 02-November-17 |        |              | Index Future       | 562.18    | 562.5760                      | 562.1800  | 562.5760                        | 267.00        |
| 31/10/2017 | ALBI On 01-February-18 |        |              | Index Future       | 572.49    | 572.8950                      | 572.4890  | 572.8950                        | 770.00        |
| 31/10/2017 | ALBI On 03-May-18      |        |              | Index Future       | 583.09    | 583.5060                      | 583.0910  | 583.5060                        | 0.00          |
| 31/10/2017 | ALBI On 02-August-18   |        |              | Index Future       | 593.96    | 594.3840                      | 593.9620  | 594.3840                        | 0.00          |
| 31/10/2017 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C204 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C207 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 31/10/2017 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C212 On 31-January-22  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C213 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C214 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | EL28 On 02-November-17  |        |              | Bond Future        | 126.42    | 126.5978                      | 126.4160  | 126.5978                        | 0.00          |
| 31/10/2017 | EL28 On 02-November-17  | 133.87 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 02-November-17  | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 02-November-17  | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 02-November-17  | 133.88 | Put          | Bond Future        | 7464      | 7                             | 7         | 7                               | 0.00          |
| 31/10/2017 | EL28 On 02-November-17  | 133.89 | Put          | Bond Future        | 7474      | 7                             | 7         | 7                               | 0.00          |
| 31/10/2017 | EL28 On 02-November-17  | 133.87 | Put          | Bond Future        | 7454      | 7                             | 7         | 7                               | 0.00          |
| 31/10/2017 | EL28 On 01-February-18  |        |              | Bond Future        | 128.77    | 128.9575                      | 128.7713  | 128.9575                        | 0.00          |
| 31/10/2017 | EL28 On 01-February-18  | 132.29 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 01-February-18  | 132.31 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 01-February-18  | 132.30 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 01-February-18  | 132.30 | Put          | Bond Future        | 3529      | 3                             | 4         | 3                               | 0.00          |
| 31/10/2017 | EL28 On 01-February-18  | 132.31 | Put          | Bond Future        | 3539      | 3                             | 4         | 3                               | 0.00          |
| 31/10/2017 | EL28 On 01-February-18  | 132.29 | Put          | Bond Future        | 3519      | 3                             | 4         | 3                               | 0.00          |
| 31/10/2017 | EL28 On 03-May-18       |        |              | Bond Future        | 129.44    | 129.6306                      | 129.4400  | 129.6306                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | EL28 On 03-May-18      | 133.19 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 03-May-18      | 133.20 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 03-May-18      | 133.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 03-May-18      | 133.18 | Put          | Bond Future | 3740      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | EL28 On 03-May-18      | 133.19 | Put          | Bond Future | 3750      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | EL28 On 03-May-18      | 133.20 | Put          | Bond Future | 3760      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | EL28 On 02-August-18   |        |              | Bond Future | 131.91    | 132.1029                      | 131.9104  | 132.1029                        | 0.00          |
| 31/10/2017 | EL28 On 02-August-18   | 134.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 02-August-18   | 134.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 02-August-18   | 134.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | EL28 On 02-August-18   | 134.94 | Put          | Bond Future | 3030      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | EL28 On 02-August-18   | 134.95 | Put          | Bond Future | 3040      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | EL28 On 02-August-18   | 134.93 | Put          | Bond Future | 3020      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | ES33 On 02-November-17 |        |              | Bond Future | 11.11     | 74.4575                       | 74.4356   | 74.4575                         | 6,011.00      |
| 31/10/2017 | ES33 On 02-November-17 | 10.68  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 02-November-17 | 10.67  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 02-November-17 | 10.66  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 02-November-17 | 10.67  | Put          | Bond Future | 2650      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | ES33 On 02-November-17 | 10.66  | Put          | Bond Future | 2712      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | ES33 On 02-November-17 | 10.68  | Put          | Bond Future | 2588      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | ES33 On 01-February-18 |        |              | Bond Future | 11.23     | 75.8233                       | 75.8007   | 75.8233                         | 9,466.00      |
| 31/10/2017 | ES33 On 01-February-18 | 10.99  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 01-February-18 | 11.00  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 01-February-18 | 11.01  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 01-February-18 | 11.01  | Put          | Bond Future | 1274      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | ES33 On 01-February-18 | 10.99  | Put          | Bond Future | 1393      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | ES33 On 01-February-18 | 11.00  | Put          | Bond Future | 1334      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | ES33 On 03-May-18      |        |              | Bond Future | 11.35     | 73.4362                       | 73.4130   | 73.4362                         | 0.00          |
| 31/10/2017 | ES33 On 03-May-18      | 11.20  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 03-May-18      | 11.22  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 03-May-18      | 11.21  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 03-May-18      | 11.21  | Put          | Bond Future | 773       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | ES33 On 03-May-18      | 11.20  | Put          | Bond Future | 830       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | ES33 On 03-May-18      | 11.22  | Put          | Bond Future | 715       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | ES33 On 02-August-18   |        |              | Bond Future | 11.46     | 74.8045                       | 74.7810   | 74.8045                         | 0.00          |
| 31/10/2017 | ES33 On 02-August-18   | 11.14  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 02-August-18   | 11.15  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 02-August-18   | 11.16  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | ES33 On 02-August-18   | 11.16  | Put          | Bond Future | 1720      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | ES33 On 02-August-18   | 11.14  | Put          | Bond Future | 1836      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | ES33 On 02-August-18   | 11.15  | Put          | Bond Future | 1778      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | ES42 On 02-November-17 |        |              | Bond Future | 11.33     | 76.9953                       | 77.0034   | 76.9953                         | 2,202.00      |
| 31/10/2017 | ES42 On 01-February-18 |        |              | Bond Future | 11.44     | 78.4077                       | 78.4157   | 78.4077                         | 7,957.00      |
| 31/10/2017 | ES42 On 03-May-18      |        |              | Bond Future | 11.56     | 75.5985                       | 75.6065   | 75.5985                         | 0.00          |
| 31/10/2017 | ES42 On 02-August-18   |        |              | Bond Future | 11.68     | 77.0069                       | 77.0151   | 77.0069                         | 0.00          |
| 31/10/2017 | GOVI On 02-November-17 |        |              | GOVI        | 560.56    | 561.0090                      | 560.5600  | 561.0090                        | 83.00         |
| 31/10/2017 | GOVI On 02-November-17 | 572.46 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 02-November-17 | 572.45 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 02-November-17 | 572.44 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 02-November-17 | 572.45 | Put          | GOVI        | 118900    | 11                            | 12        | 11                              | 0.00          |
| 31/10/2017 | GOVI On 02-November-17 | 572.44 | Put          | GOVI        | 118800    | 11                            | 12        | 11                              | 0.00          |
| 31/10/2017 | GOVI On 02-November-17 | 572.46 | Put          | GOVI        | 119000    | 11                            | 12        | 11                              | 0.00          |
| 31/10/2017 | GOVI On 01-February-18 |        |              | GOVI        | 570.84    | 571.2990                      | 570.8400  | 571.2990                        | 754.00        |
| 31/10/2017 | GOVI On 01-February-18 | 581.03 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 01-February-18 | 581.04 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 01-February-18 | 581.02 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 01-February-18 | 581.02 | Put          | GOVI        | 101800    | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | GOVI On 01-February-18 | 581.03 | Put          | GOVI        | 101900    | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | GOVI On 01-February-18 | 581.04 | Put          | GOVI        | 102000    | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | GOVI On 03-May-18      |        |              | GOVI        | 581.41    | 581.8810                      | 581.4110  | 581.8810                        | 0.00          |
| 31/10/2017 | GOVI On 03-May-18      | 590.27 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 03-May-18      | 590.29 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 03-May-18      | 590.28 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 03-May-18      | 590.28 | Put          | GOVI        | 88690     | 8                             | 9         | 8                               | 0.00          |
| 31/10/2017 | GOVI On 03-May-18      | 590.29 | Put          | GOVI        | 88790     | 8                             | 9         | 8                               | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | GOVI On 03-May-18       | 590.27 | Put          | GOVI               | 88590     | 8                             | 9         | 8                               | 0.00          |
| 31/10/2017 | GOVI On 02-August-18    |        |              | GOVI               | 592.25    | 592.7290                      | 592.2510  | 592.7290                        | 0.00          |
| 31/10/2017 | GOVI On 02-August-18    | 605.71 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 02-August-18    | 605.72 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 02-August-18    | 605.70 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | GOVI On 02-August-18    | 605.70 | Put          | GOVI               | 134490    | 13                            | 13        | 13                              | 0.00          |
| 31/10/2017 | GOVI On 02-August-18    | 605.71 | Put          | GOVI               | 134590    | 13                            | 13        | 13                              | 0.00          |
| 31/10/2017 | GOVI On 02-August-18    | 605.72 | Put          | GOVI               | 134690    | 13                            | 13        | 13                              | 0.00          |
| 31/10/2017 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 31/10/2017 | IGOV On 02-November-17  |        |              | Index Future       | 247.78    | 247.4530                      | 247.7820  | 247.4530                        | 441.00        |
| 31/10/2017 | IGOV On 01-February-18  |        |              | Index Future       | 252.40    | 252.0640                      | 252.3970  | 252.0640                        | 849.00        |
| 31/10/2017 | IGOV On 03-May-18       |        |              | Index Future       | 257.16    | 256.8190                      | 257.1570  | 256.8190                        | 272.00        |
| 31/10/2017 | IGOV On 02-August-18    |        |              | Index Future       | 262.07    | 261.7180                      | 262.0660  | 261.7180                        | 0.00          |
| 31/10/2017 | ILBI On 02-November-17  |        |              | Index Future       | 709.67    | 709.6650                      | 709.6650  | 709.6650                        | 0.00          |
| 31/10/2017 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 99.76     | 99.7595                       | 99.7595   | 99.7595                         | 0.00          |
| 31/10/2017 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.71     | 99.7093                       | 99.7098   | 99.7093                         | 0.00          |
| 31/10/2017 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.91     | 99.9018                       | 99.9052   | 99.9018                         | 0.00          |
| 31/10/2017 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 100.13    | 100.1228                      | 100.1300  | 100.1228                        | 0.00          |
| 31/10/2017 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 99.80     | 99.7970                       | 99.7970   | 99.7970                         | 0.00          |
| 31/10/2017 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 98.99     | 98.9927                       | 98.9934   | 98.9927                         | 0.00          |
| 31/10/2017 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.59     | 98.5897                       | 98.5933   | 98.5897                         | 0.00          |
| 31/10/2017 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.60     | 98.5923                       | 98.5994   | 98.5923                         | 0.00          |
| 31/10/2017 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 99.08     | 99.0800                       | 99.0800   | 99.0800                         | 0.00          |
| 31/10/2017 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.57     | 99.5566                       | 99.5669   | 99.5566                         | 0.00          |
| 31/10/2017 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 100.05    | 100.0397                      | 100.0536  | 100.0397                        | 0.00          |
| 31/10/2017 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 100.59    | 100.5866                      | 100.5932  | 100.5866                        | 0.00          |
| 31/10/2017 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 97.24     | 97.1857                       | 97.2368   | 97.1857                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 96.57     | 96.4945                       | 96.5680   | 96.4945                         | 0.00          |
| 31/10/2017 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 95.88     | 95.7768                       | 95.8750   | 95.7768                         | 0.00          |
| 31/10/2017 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 96.15     | 96.0331                       | 96.1543   | 96.0331                         | 0.00          |
| 31/10/2017 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 98.42     | 98.2897                       | 98.4242   | 98.2897                         | 51.00         |
| 31/10/2017 | IS05 On 15-March-22     |        |              | Interest Rate Swap     | 98.64     | 98.5019                       | 98.6435   | 98.5019                         | 0.00          |
| 31/10/2017 | IS05 On 21-June-22      |        |              | Interest Rate Swap     | 99.91     | 99.7616                       | 99.9086   | 99.7616                         | 0.00          |
| 31/10/2017 | IS05 On 20-September-22 |        |              | Interest Rate Swap     | 102.17    | 102.0172                      | 102.1692  | 102.0172                        | 0.00          |
| 31/10/2017 | IS05 On 20-December-22  |        |              | Interest Rate Swap     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 97.73     | 97.4593                       | 97.7336   | 97.4593                         | 0.00          |
| 31/10/2017 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 94.83     | 94.5469                       | 94.8259   | 94.5469                         | 0.00          |
| 31/10/2017 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 93.63     | 93.3472                       | 93.6278   | 93.3472                         | 0.00          |
| 31/10/2017 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 95.78     | 95.5055                       | 95.7842   | 95.5055                         | 0.00          |
| 31/10/2017 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 99.54     | 99.2649                       | 99.5413   | 99.2649                         | 0.00          |
| 31/10/2017 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 98.19     | 97.9067                       | 98.1896   | 97.9067                         | 0.00          |
| 31/10/2017 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 100.27    | 99.9832                       | 100.2689  | 99.9832                         | 0.00          |
| 31/10/2017 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 103.97    | 103.6817                      | 103.9666  | 103.6817                        | 0.00          |
| 31/10/2017 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 31/10/2017 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 31/10/2017 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 31/10/2017 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 31/10/2017 | JBAF On 15-November-17  |        |              | Jibar Tradeable Future | 7.06      | 92.9400                       | 92.9400   | 92.9400                         | 0.00          |
| 31/10/2017 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 92.9300   | 92.9300                         | 0.00          |
| 31/10/2017 | JBAF On 17-January-18   |        |              | Jibar Tradeable Future | 7.11      | 92.8900                       | 92.8900   | 92.8900                         | 0.00          |
| 31/10/2017 | JBAF On 21-February-18  |        |              | Jibar Tradeable Future | 7.14      | 92.8600                       | 92.8600   | 92.8600                         | 0.00          |
| 31/10/2017 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.19      | 92.8100                       | 92.8100   | 92.8100                         | 2,500.00      |
| 31/10/2017 | JBAF On 18-April-18     |        |              | Jibar Tradeable Future | 7.21      | 92.7900                       | 92.7900   | 92.7900                         | 0.00          |
| 31/10/2017 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.26      | 92.7400                       | 92.7400   | 92.7400                         | 0.00          |
| 31/10/2017 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.35      | 92.6500                       | 92.6500   | 92.6500                         | 0.00          |
| 31/10/2017 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 31/10/2017 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.41      | 92.5900                       | 92.5900   | 92.5900                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.48      | 92.5200                       | 92.5200   | 92.5200                         | 0.00          |
| 31/10/2017 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 92.4300   | 92.4300                         | 0.00          |
| 31/10/2017 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.65      | 92.3500                       | 92.3500   | 92.3500                         | 0.00          |
| 31/10/2017 | R023 On 02-November-17  |        |              | Bond Future            | 8.40      | 98.9113                       | 98.7060   | 98.9113                         | 31,426.00     |
| 31/10/2017 | R023 On 02-November-17  | 8.56   | Call         | Bond Future            | 672       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 02-November-17  | 8.58   | Call         | Bond Future            | 753       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 02-November-17  | 8.57   | Call         | Bond Future            | 712       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 02-November-17  | 8.57   | Put          | Bond Future            | 2         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R023 On 02-November-17  | 8.58   | Put          | Bond Future            | 1         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R023 On 02-November-17  | 8.56   | Put          | Bond Future            | 3         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R023 On 01-February-18  |        |              | Bond Future            | 8.46      | 100.7257                      | 100.5162  | 100.7257                        | 40,612.00     |
| 31/10/2017 | R023 On 01-February-18  | 8.32   | Call         | Bond Future            | 695       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 01-February-18  | 8.33   | Call         | Bond Future            | 712       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 01-February-18  | 8.31   | Call         | Bond Future            | 679       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 01-February-18  | 8.31   | Put          | Bond Future            | 1282      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 01-February-18  | 8.32   | Put          | Bond Future            | 1259      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 01-February-18  | 8.33   | Put          | Bond Future            | 1236      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 03-May-18       |        |              | Bond Future            | 8.52      | 98.6616                       | 98.4479   | 98.6616                         | 0.00          |
| 31/10/2017 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 868       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 900       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 884       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R023 On 03-May-18       | 8.29   | Put          | Bond Future            | 1779      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R023 On 03-May-18       | 8.28   | Put          | Bond Future            | 1802      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R023 On 03-May-18       | 8.27   | Put          | Bond Future            | 1825      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R035 On 02-November-17  |        |              | Bond Future            | 9.95      | 92.8546                       | 92.8229   | 92.8546                         | 25,289.00     |
| 31/10/2017 | R035 On 02-November-17  | 9.60   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 02-November-17  | 9.59   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 02-November-17  | 9.61   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 02-November-17  | 9.59   | Put          | Bond Future            | 2837      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R035 On 02-November-17  | 9.60   | Put          | Bond Future            | 2757      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R035 On 02-November-17  | 9.61   | Put          | Bond Future            | 2678      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R035 On 01-February-18  |        |              | Bond Future            | 10.03     | 94.5579                       | 94.5253   | 94.5579                         | 45,896.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R035 On 01-February-18 | 9.73   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 2234      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 2312      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 2156      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R035 On 03-May-18      |        |              | Bond Future | 10.11     | 91.8090                       | 91.7756   | 91.8090                         | 0.00          |
| 31/10/2017 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 1626      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 1550      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 1474      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 |        |              | Bond Future | 9.10      | 112.6539                      | 112.5296  | 112.6539                        | 43,816.00     |
| 31/10/2017 | R186 On 02-November-17 | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 8.88   | Call         | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 8.90   | Call         | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 8.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 9.00   | Call         | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 8.89   | Call         | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 8.88   | Put          | Bond Future | 1424      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 9.00   | Put          | Bond Future | 694       | 1                             | 1         | 1                               | 5,000.00      |
| 31/10/2017 | R186 On 02-November-17 | 8.60   | Put          | Bond Future | 3280      | 3                             | 3         | 3                               | 3,750.00      |
| 31/10/2017 | R186 On 02-November-17 | 8.90   | Put          | Bond Future | 1296      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 8.75   | Put          | Bond Future | 2279      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R186 On 02-November-17 | 8.89   | Put          | Bond Future | 1360      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 |        |              | Bond Future | 9.17      | 109.4207                      | 109.2936  | 109.4207                        | 125,334.00    |
| 31/10/2017 | R186 On 01-February-18 | 7.75   | Call         | Bond Future | 16        | 0                             | 0         | 0                               | 1,460.00      |
| 31/10/2017 | R186 On 01-February-18 | 8.50   | Call         | Bond Future | 336       | 0                             | 0         | 0                               | 1,460.00      |
| 31/10/2017 | R186 On 01-February-18 | 9.00   | Call         | Bond Future | 1230      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 9.25   | Call         | Bond Future | 1999      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 1128      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 8.75   | Call         | Bond Future | 680       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 1178      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 1153      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 2457      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 9.00   | Put          | Bond Future | 2304      | 2                             | 2         | 2                               | 6,200.00      |
| 31/10/2017 | R186 On 01-February-18 | 8.75   | Put          | Bond Future | 3365      | 3                             | 3         | 3                               | 820.00        |
| 31/10/2017 | R186 On 01-February-18 | 9.25   | Put          | Bond Future | 1493      | 1                             | 1         | 1                               | 820.00        |
| 31/10/2017 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 2380      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 2418      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 8.50   | Put          | Bond Future | 4663      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | R186 On 01-February-18 | 7.75   | Put          | Bond Future | 9468      | 9                             | 9         | 9                               | 0.00          |
| 31/10/2017 | R186 On 03-May-18      |        |              | Bond Future | 9.24      | 111.4471                      | 111.3173  | 111.4471                        | 0.00          |
| 31/10/2017 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 1545      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 1521      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 1498      | 2                             | 1         | 2                               | 0.00          |
| 31/10/2017 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 3529      | 3                             | 4         | 3                               | 0.00          |
| 31/10/2017 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 3569      | 3                             | 4         | 3                               | 0.00          |
| 31/10/2017 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 3490      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R197 On 02-November-17 |        |              | Bond Future | 299.23    | 299.5704                      | 299.2311  | 299.5704                        | 813.00        |
| 31/10/2017 | R197 On 02-November-17 | 305.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 02-November-17 | 305.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 02-November-17 | 305.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 02-November-17 | 305.16 | Put          | Bond Future | 5929      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | R197 On 02-November-17 | 305.15 | Put          | Bond Future | 5919      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | R197 On 02-November-17 | 305.17 | Put          | Bond Future | 5939      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | R197 On 01-February-18 |        |              | Bond Future | 297.82    | 298.1649                      | 297.8164  | 298.1649                        | 2,350.00      |
| 31/10/2017 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 01-February-18 | 301.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 3844      | 3                             | 4         | 3                               | 0.00          |
| 31/10/2017 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 3854      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 3864      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R197 On 03-May-18      |        |              | Bond Future | 303.43    | 303.7890                      | 303.4323  | 303.7890                        | 0.00          |
| 31/10/2017 | R197 On 03-May-18      | 304.44 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 1018      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 1028      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 1008      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R202 On 02-November-17 |        |              | Bond Future | 238.43    | 238.4574                      | 238.4347  | 238.4574                        | 19,797.00     |
| 31/10/2017 | R202 On 02-November-17 | 253.89 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R202 On 02-November-17 | 253.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R202 On 02-November-17 | 253.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R202 On 02-November-17 | 253.90 | Put          | Bond Future | 15465     | 15                            | 15        | 15                              | 0.00          |
| 31/10/2017 | R202 On 02-November-17 | 253.91 | Put          | Bond Future | 15475     | 15                            | 15        | 15                              | 0.00          |
| 31/10/2017 | R202 On 02-November-17 | 253.89 | Put          | Bond Future | 15455     | 15                            | 15        | 15                              | 0.00          |
| 31/10/2017 | R202 On 01-February-18 |        |              | Bond Future | 239.16    | 239.1896                      | 239.1645  | 239.1896                        | 9,744.00      |
| 31/10/2017 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 140       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 10045     | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 10035     | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 10054     | 10                            | 10        | 10                              | 0.00          |
| 31/10/2017 | R202 On 03-May-18      |        |              | Bond Future | 243.67    | 243.7013                      | 243.6745  | 243.7013                        | 0.00          |
| 31/10/2017 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 1848      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 1844      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 1841      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 5657      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 5643      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 5650      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | R204 On 02-November-17 |        |              | Bond Future | 7.36      | 103.7443                      | 103.7066  | 103.7443                        | 36,715.00     |
| 31/10/2017 | R204 On 02-November-17 | 7.75   | Call         | Bond Future | 668       | 0                             | 1         | 0                               | 0.00          |
| 31/10/2017 | R204 On 02-November-17 | 7.76   | Call         | Bond Future | 675       | 0                             | 1         | 0                               | 0.00          |
| 31/10/2017 | R204 On 02-November-17 | 7.74   | Call         | Bond Future | 661       | 0                             | 1         | 0                               | 0.00          |
| 31/10/2017 | R204 On 02-November-17 | 7.74   | Put          | Bond Future | 253       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R204 On 02-November-17 | 7.75   | Put          | Bond Future | 249       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R204 On 02-November-17 | 7.76   | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R204 On 01-February-18 |        |              | Bond Future | 7.33      | 101.6095                      | 101.5706  | 101.6095                        | 24,101.00     |
| 31/10/2017 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 2690      | 0                             | 3         | 0                               | 0.00          |
| 31/10/2017 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 2698      | 0                             | 3         | 0                               | 0.00          |
| 31/10/2017 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 2694      | 0                             | 3         | 0                               | 0.00          |
| 31/10/2017 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 2756      | 0                             | 3         | 0                               | 0.00          |
| 31/10/2017 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 2752      | 0                             | 3         | 0                               | 0.00          |
| 31/10/2017 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 2760      | 0                             | 3         | 0                               | 0.00          |
| 31/10/2017 | R204 On 03-May-18      |        |              | Bond Future | 7.28      | 103.4912                      | 103.4513  | 103.4912                        | 0.00          |
| 31/10/2017 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 4041      | 0                             | 4         | 0                               | 0.00          |
| 31/10/2017 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 4044      | 0                             | 4         | 0                               | 0.00          |
| 31/10/2017 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 4038      | 0                             | 4         | 0                               | 0.00          |
| 31/10/2017 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 4157      | 0                             | 4         | 0                               | 0.00          |
| 31/10/2017 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 4153      | 0                             | 4         | 0                               | 0.00          |
| 31/10/2017 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 4150      | 0                             | 4         | 0                               | 0.00          |
| 31/10/2017 | R207 On 02-November-17 |        |              | Bond Future | 7.80      | 101.2759                      | 101.1681  | 101.2759                        | 22,184.00     |
| 31/10/2017 | R207 On 02-November-17 | 8.03   | Call         | Bond Future | 456       | 1                             | 0         | 1                               | 0.00          |
| 31/10/2017 | R207 On 02-November-17 | 8.05   | Call         | Bond Future | 495       | 1                             | 0         | 1                               | 0.00          |
| 31/10/2017 | R207 On 02-November-17 | 8.04   | Call         | Bond Future | 476       | 1                             | 0         | 1                               | 0.00          |
| 31/10/2017 | R207 On 02-November-17 | 8.03   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 02-November-17 | 8.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 02-November-17 | 8.04   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 01-February-18 |        |              | Bond Future | 7.84      | 99.4926                       | 99.3824   | 99.4926                         | 21,287.00     |
| 31/10/2017 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 166       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 586       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 562       | 0                             | 1         | 0                               | 0.00          |
| 31/10/2017 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 574       | 0                             | 1         | 0                               | 0.00          |
| 31/10/2017 | R207 On 03-May-18      |        |              | Bond Future | 7.91      | 101.3350                      | 101.2225  | 101.3350                        | 0.00          |
| 31/10/2017 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 213       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 208       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 203       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 735       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 745       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 724       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R208 On 02-November-17 |        |              | Bond Future | 8.05      | 97.0456                       | 96.9040   | 97.0456                         | 30,455.00     |
| 31/10/2017 | R208 On 02-November-17 | 8.20   | Call         | Bond Future | 434       | 1                             | 0         | 1                               | 0.00          |
| 31/10/2017 | R208 On 02-November-17 | 8.19   | Call         | Bond Future | 406       | 1                             | 0         | 1                               | 0.00          |
| 31/10/2017 | R208 On 02-November-17 | 8.18   | Call         | Bond Future | 378       | 1                             | 0         | 1                               | 0.00          |
| 31/10/2017 | R208 On 02-November-17 | 8.19   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 02-November-17 | 8.18   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 02-November-17 | 8.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 01-February-18 |        |              | Bond Future | 8.11      | 98.8258                       | 98.6812   | 98.8258                         | 34,676.00     |
| 31/10/2017 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 273       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 265       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 1002      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 984       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 965       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R208 On 03-May-18      |        |              | Bond Future | 8.16      | 97.2549                       | 97.1074   | 97.2549                         | 0.00          |
| 31/10/2017 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 335       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 351       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 343       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 1284      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 1301      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 1318      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 |        |              | Bond Future | 9.90      | 70.0124                       | 69.9851   | 70.0124                         | 90,458.00     |
| 31/10/2017 | R209 On 02-November-17 | 9.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 10.00  | Call         | Bond Future | 691       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.75   | Call         | Bond Future | 26        | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.58   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,350.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R209 On 02-November-17 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,248.00      |
| 31/10/2017 | R209 On 02-November-17 | 10.60  | Call         | Bond Future | 4246      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 8.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 2,800.00      |
| 31/10/2017 | R209 On 02-November-17 | 9.88   | Call         | Bond Future | 215       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.75   | Put          | Bond Future | 1014      | 1                             | 1         | 1                               | 6,500.00      |
| 31/10/2017 | R209 On 02-November-17 | 9.53   | Put          | Bond Future | 2447      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.58   | Put          | Bond Future | 2111      | 2                             | 2         | 2                               | 1,350.00      |
| 31/10/2017 | R209 On 02-November-17 | 9.33   | Put          | Bond Future | 3812      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 8.30   | Put          | Bond Future | 11491     | 11                            | 11        | 11                              | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.88   | Put          | Bond Future | 362       | 0                             | 0         | 0                               | 1,350.00      |
| 31/10/2017 | R209 On 02-November-17 | 9.52   | Put          | Bond Future | 2514      | 2                             | 3         | 2                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 9.00   | Put          | Bond Future | 6151      | 6                             | 6         | 6                               | 0.00          |
| 31/10/2017 | R209 On 02-November-17 | 10.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,300.00      |
| 31/10/2017 | R209 On 02-November-17 | 10.00  | Put          | Bond Future | 76        | 0                             | 0         | 0                               | 1,138.00      |
| 31/10/2017 | R209 On 02-November-17 | 9.54   | Put          | Bond Future | 2379      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 |        |              | Bond Future | 9.97      | 71.2967                       | 71.2686   | 71.2967                         | 103,005.00    |
| 31/10/2017 | R209 On 01-February-18 | 9.88   | Call         | Bond Future | 1596      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.59   | Call         | Bond Future | 884       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.85   | Call         | Bond Future | 1509      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.33   | Call         | Bond Future | 464       | 0                             | 0         | 0                               | 220.00        |
| 31/10/2017 | R209 On 01-February-18 | 10.10  | Call         | Bond Future | 2313      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 1192      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 1168      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 10.00  | Call         | Bond Future | 1969      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.32   | Call         | Bond Future | 452       | 0                             | 0         | 0                               | 157.00        |
| 31/10/2017 | R209 On 01-February-18 | 9.89   | Call         | Bond Future | 1625      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.89   | Put          | Bond Future | 2136      | 2                             | 2         | 2                               | 157.00        |
| 31/10/2017 | R209 On 01-February-18 | 10.00  | Put          | Bond Future | 1783      | 2                             | 2         | 2                               | 7,500.00      |
| 31/10/2017 | R209 On 01-February-18 | 9.32   | Put          | Bond Future | 4751      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.85   | Put          | Bond Future | 2277      | 2                             | 2         | 2                               | 7,500.00      |
| 31/10/2017 | R209 On 01-February-18 | 9.33   | Put          | Bond Future | 4694      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 10.10  | Put          | Bond Future | 1502      | 1                             | 2         | 1                               | 3,000.00      |
| 31/10/2017 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 2778      | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R209 On 01-February-18 | 9.71     | Put          | Bond Future | 2820      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.59     | Put          | Bond Future | 3351      | 3                             | 3         | 3                               | 377.00        |
| 31/10/2017 | R209 On 01-February-18 | 9.73     | Put          | Bond Future | 2737      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R209 On 01-February-18 | 9.88     | Put          | Bond Future | 2171      | 2                             | 2         | 2                               | 220.00        |
| 31/10/2017 | R209 On 03-May-18      |          |              | Bond Future | 10.04     | 69.4679                       | 69.4391   | 69.4679                         | 0.00          |
| 31/10/2017 | R209 On 03-May-18      | 9.85     | Call         | Bond Future | 2142      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 03-May-18      | 10.00    | Call         | Bond Future | 2587      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R209 On 03-May-18      | 9.86     | Call         | Bond Future | 2170      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 03-May-18      | 9.84     | Call         | Bond Future | 2114      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R209 On 03-May-18      | 9.84     | Put          | Bond Future | 3367      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R209 On 03-May-18      | 9.86     | Put          | Bond Future | 3295      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R209 On 03-May-18      | 10.00    | Put          | Bond Future | 2825      | 3                             | 3         | 3                               | 5,000.00      |
| 31/10/2017 | R209 On 03-May-18      | 9.85     | Put          | Bond Future | 3331      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 |          |              | Bond Future | 10.17     | 10.1600                       | 68.9394   | 10.1600                         | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 68052     | 0                             | 68        | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 68052     | 0                             | 68        | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 1708      | 0                             | 2         | 0                               | 435.00        |
| 31/10/2017 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 68052     | 0                             | 68        | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 5167      | 0                             | 5         | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 3143      | 0                             | 3         | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 4569      | 0                             | 5         | 0                               | 435.00        |
| 31/10/2017 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 2789      | 0                             | 3         | 0                               | 435.00        |
| 31/10/2017 | R209 On 01-November-18 | 1 016.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 7068      | 0                             | 7         | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 02-November-17 |          |              | Bond Future | 183.65    | 183.9185                      | 183.6513  | 183.9185                        | 300.00        |
| 31/10/2017 | R210 On 02-November-17 | 192.07   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 02-November-17 | 192.08   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 02-November-17 | 192.09   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 02-November-17 | 192.09   | Put          | Bond Future | 8439      | 8                             | 8         | 8                               | 0.00          |
| 31/10/2017 | R210 On 02-November-17 | 192.07   | Put          | Bond Future | 8419      | 8                             | 8         | 8                               | 0.00          |
| 31/10/2017 | R210 On 02-November-17 | 192.08   | Put          | Bond Future | 8429      | 8                             | 8         | 8                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R210 On 01-February-18 |        |              | Bond Future | 187.07    | 187.3467                      | 187.0730  | 187.3467                        | 1,879.00      |
| 31/10/2017 | R210 On 01-February-18 | 192.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 01-February-18 | 192.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 01-February-18 | 192.38 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 01-February-18 | 192.37 | Put          | Bond Future | 5297      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | R210 On 01-February-18 | 192.38 | Put          | Bond Future | 5307      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | R210 On 01-February-18 | 192.36 | Put          | Bond Future | 5287      | 5                             | 5         | 5                               | 0.00          |
| 31/10/2017 | R210 On 03-May-18      |        |              | Bond Future | 188.18    | 188.4553                      | 188.1755  | 188.4553                        | 0.00          |
| 31/10/2017 | R210 On 03-May-18      | 191.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 03-May-18      | 191.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 03-May-18      | 191.44 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R210 On 03-May-18      | 191.45 | Put          | Bond Future | 3275      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R210 On 03-May-18      | 191.44 | Put          | Bond Future | 3265      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R210 On 03-May-18      | 191.46 | Put          | Bond Future | 3285      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R212 On 02-November-17 |        |              | Bond Future | 150.26    | 150.3928                      | 150.2587  | 150.3928                        | 2,517.00      |
| 31/10/2017 | R212 On 02-November-17 | 152.40 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 02-November-17 | 152.42 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 02-November-17 | 152.41 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 02-November-17 | 152.41 | Put          | Bond Future | 2151      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R212 On 02-November-17 | 152.42 | Put          | Bond Future | 2161      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R212 On 02-November-17 | 152.40 | Put          | Bond Future | 2141      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R212 On 01-February-18 |        |              | Bond Future | 151.01    | 151.1523                      | 151.0144  | 151.1523                        | 4,869.00      |
| 31/10/2017 | R212 On 01-February-18 | 154.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 01-February-18 | 154.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 01-February-18 | 154.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 01-February-18 | 154.69 | Put          | Bond Future | 3676      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R212 On 01-February-18 | 154.70 | Put          | Bond Future | 3686      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R212 On 01-February-18 | 154.71 | Put          | Bond Future | 3696      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R212 On 03-May-18      |        |              | Bond Future | 153.86    | 154.0034                      | 153.8620  | 154.0034                        | 0.00          |
| 31/10/2017 | R212 On 03-May-18      | 154.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 03-May-18      | 154.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 03-May-18      | 154.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 03-May-18      | 154.29 | Put          | Bond Future | 428       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R212 On 03-May-18      | 154.30 | Put          | Bond Future | 438       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R212 On 03-May-18      | 154.28 | Put          | Bond Future | 418       | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R213 On 02-November-17 |        |              | Bond Future | 9.70      | 81.4494                       | 81.3593   | 81.4494                         | 46,611.00     |
| 31/10/2017 | R213 On 02-November-17 | 9.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R213 On 02-November-17 | 9.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R213 On 02-November-17 | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R213 On 02-November-17 | 9.34   | Put          | Bond Future | 2316      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R213 On 02-November-17 | 9.35   | Put          | Bond Future | 2250      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R213 On 02-November-17 | 9.36   | Put          | Bond Future | 2184      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R213 On 01-February-18 |        |              | Bond Future | 9.77      | 82.9434                       | 82.8514   | 82.9434                         | 24,370.00     |
| 31/10/2017 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 912       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 892       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 872       | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 3137      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 3182      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 3093      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R213 On 03-May-18      |        |              | Bond Future | 9.84      | 80.9303                       | 80.8363   | 80.9303                         | 0.00          |
| 31/10/2017 | R213 On 03-May-18      | 9.56   | Call         | Bond Future | 1801      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R213 On 03-May-18      | 9.57   | Call         | Bond Future | 1827      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 1853      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 3499      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 3574      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 3536      | 3                             | 4         | 3                               | 0.00          |
| 31/10/2017 | R214 On 02-November-17 |        |              | Bond Future | 10.03     | 69.6101                       | 69.6152   | 69.6101                         | 30,204.00     |
| 31/10/2017 | R214 On 02-November-17 | 9.58   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R214 On 02-November-17 | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R214 On 02-November-17 | 9.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R214 On 02-November-17 | 9.59   | Put          | Bond Future | 2996      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 02-November-17 | 9.58   | Put          | Bond Future | 3067      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 02-November-17 | 9.60   | Put          | Bond Future | 2925      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 01-February-18 |        |              | Bond Future | 10.10     | 70.8870                       | 70.8919   | 70.8870                         | 18,573.00     |
| 31/10/2017 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 1180      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/10/2017 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 1230      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 1205      | 1                             | 1         | 1                               | 0.00          |
| 31/10/2017 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 2989      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 2946      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 3032      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 03-May-18      |        |              | Bond Future | 10.16     | 68.9041                       | 68.9089   | 68.9041                         | 0.00          |
| 31/10/2017 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 2244      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 2272      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 2215      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 3484      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 3446      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 3408      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R248 On 02-November-17 |        |              | Bond Future | 10.08     | 89.0604                       | 89.0670   | 89.0604                         | 47,718.00     |
| 31/10/2017 | R248 On 02-November-17 | 9.66   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R248 On 02-November-17 | 9.65   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R248 On 02-November-17 | 9.64   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 31/10/2017 | R248 On 02-November-17 | 9.64   | Put          | Bond Future | 3852      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 02-November-17 | 9.66   | Put          | Bond Future | 3672      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 02-November-17 | 9.65   | Put          | Bond Future | 3762      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 01-February-18 |        |              | Bond Future | 10.15     | 90.6941                       | 90.7005   | 90.6941                         | 95,793.00     |
| 31/10/2017 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 1594      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 1658      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 1626      | 2                             | 2         | 2                               | 0.00          |
| 31/10/2017 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 3832      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 3723      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 3777      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 03-May-18      |        |              | Bond Future | 10.22     | 87.9371                       | 87.9434   | 87.9371                         | 0.00          |
| 31/10/2017 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 3075      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 3038      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 3000      | 3                             | 3         | 3                               | 0.00          |
| 31/10/2017 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 4386      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 4432      | 4                             | 4         | 4                               | 0.00          |
| 31/10/2017 | R248 On 03-May-18      | 10.07  | Put          | Bond Future | 4340      | 4                             | 4         | 4                               | 0.00          |

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| 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 |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|

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