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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/01/2018 TO: 25/01/2018

| 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 2025 On 01-February-18 |        |              | Bond Future        | 130.47    | 130.6478                      | 130.4732  | 130.6478                        | 1,091.00      |
| 25/01/2018 | 2025 On 01-February-18 | 133.88 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 01-February-18 | 133.89 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 01-February-18 | 133.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 01-February-18 | 133.90 | Put          | Bond Future        | 3427      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2025 On 01-February-18 | 133.88 | Put          | Bond Future        | 3407      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2025 On 01-February-18 | 133.89 | Put          | Bond Future        | 3417      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2025 On 03-May-18      |        |              | Bond Future        | 132.92    | 133.0948                      | 132.9170  | 133.0948                        | 21.00         |
| 25/01/2018 | 2025 On 03-May-18      | 133.22 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 03-May-18      | 133.21 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 03-May-18      | 133.20 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 03-May-18      | 133.21 | Put          | Bond Future        | 293       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 03-May-18      | 133.20 | Put          | Bond Future        | 283       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 03-May-18      | 133.22 | Put          | Bond Future        | 303       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 02-August-18   |        |              | Bond Future        | 135.37    | 135.5527                      | 135.3703  | 135.5527                        | 0.00          |
| 25/01/2018 | 2025 On 02-August-18   | 136.65 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 02-August-18   | 136.66 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 02-August-18   | 136.67 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2025 On 02-August-18   | 136.66 | Put          | Bond Future        | 1290      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2025 On 02-August-18   | 136.67 | Put          | Bond Future        | 1300      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2025 On 02-August-18   | 136.65 | Put          | Bond Future        | 1280      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2029 On 01-February-18 |        |              | Bond Future        | 100.65    | 100.6521                      | 100.6486  | 100.6521                        | 0.00          |
| 25/01/2018 | 2029 On 03-May-18      |        |              | Bond Future        | 101.52    | 101.5193                      | 101.5157  | 101.5193                        | 1,370.00      |
| 25/01/2018 | 2029 On 02-August-18   |        |              | Bond Future        | 103.42    | 103.4279                      | 103.4234  | 103.4279                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 2030 On 01-February-18 |        |              | Bond Future | 8.90      | 93.7930                       | 93.5522   | 93.7930                         | 43,839.00     |
| 25/01/2018 | 2030 On 01-February-18 | 9.38   | Call         | Bond Future | 3230      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2030 On 01-February-18 | 9.39   | Call         | Bond Future | 3296      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2030 On 01-February-18 | 9.37   | Call         | Bond Future | 3164      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2030 On 01-February-18 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 01-February-18 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 01-February-18 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 03-May-18      |        |              | Bond Future | 8.95      | 95.5444                       | 95.2989   | 95.5444                         | 28,614.00     |
| 25/01/2018 | 2030 On 03-May-18      | 9.49   | Call         | Bond Future | 3588      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | 2030 On 03-May-18      | 9.51   | Call         | Bond Future | 3718      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | 2030 On 03-May-18      | 9.50   | Call         | Bond Future | 3653      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | 2030 On 03-May-18      | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 03-May-18      | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 03-May-18      | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 02-August-18   |        |              | Bond Future | 9.00      | 93.3230                       | 93.0724   | 93.3230                         | 127.00        |
| 25/01/2018 | 2030 On 02-August-18   | 9.46   | Call         | Bond Future | 3016      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2030 On 02-August-18   | 9.47   | Call         | Bond Future | 3081      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2030 On 02-August-18   | 9.45   | Call         | Bond Future | 2952      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2030 On 02-August-18   | 9.47   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 02-August-18   | 9.45   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2030 On 02-August-18   | 9.46   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 |        |              | Bond Future | 9.10      | 96.4071                       | 96.1858   | 96.4071                         | 33,510.00     |
| 25/01/2018 | 2032 On 01-February-18 | 9.57   | Call         | Bond Future | 3404      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.30   | Call         | Bond Future | 1571      | 2                             | 2         | 2                               | 7,800.00      |
| 25/01/2018 | 2032 On 01-February-18 | 9.56   | Call         | Bond Future | 3334      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.20   | Call         | Bond Future | 1004      | 1                             | 1         | 1                               | 7,500.00      |
| 25/01/2018 | 2032 On 01-February-18 | 9.45   | Call         | Bond Future | 2565      | 3                             | 3         | 3                               | 750.00        |
| 25/01/2018 | 2032 On 01-February-18 | 9.55   | Call         | Bond Future | 3263      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.40   | Call         | Bond Future | 2222      | 2                             | 2         | 2                               | 6,800.00      |
| 25/01/2018 | 2032 On 01-February-18 | 9.20   | Put          | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.56   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.55   | Put          | Bond Future | 7         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 2032 On 01-February-18 | 9.45   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.40   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.57   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2032 On 01-February-18 | 9.30   | Put          | Bond Future | 120       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2032 On 03-May-18      |        |              | Bond Future | 9.15      | 94.0502                       | 93.8245   | 94.0502                         | 20,694.00     |
| 25/01/2018 | 2032 On 03-May-18      | 9.70   | Call         | Bond Future | 4812      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2032 On 03-May-18      | 9.71   | Call         | Bond Future | 4864      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2032 On 03-May-18      | 9.72   | Call         | Bond Future | 4918      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2032 On 03-May-18      | 9.72   | Put          | Bond Future | 855       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2032 On 03-May-18      | 9.70   | Put          | Bond Future | 887       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2032 On 03-May-18      | 9.71   | Put          | Bond Future | 871       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2032 On 02-August-18   |        |              | Bond Future | 9.20      | 95.8063                       | 95.5759   | 95.8063                         | 2.00          |
| 25/01/2018 | 2032 On 02-August-18   | 9.68   | Call         | Bond Future | 5350      | 6                             | 5         | 6                               | 0.00          |
| 25/01/2018 | 2032 On 02-August-18   | 9.67   | Call         | Bond Future | 5303      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2032 On 02-August-18   | 9.66   | Call         | Bond Future | 5256      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2032 On 02-August-18   | 9.67   | Put          | Bond Future | 1977      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2032 On 02-August-18   | 9.66   | Put          | Bond Future | 2000      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2032 On 02-August-18   | 9.68   | Put          | Bond Future | 1954      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2033 On 01-February-18 |        |              | Bond Future | 104.86    | 104.8623                      | 104.8588  | 104.8623                        | 5,730.00      |
| 25/01/2018 | 2033 On 01-February-18 | 109.64 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 01-February-18 | 109.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 01-February-18 | 109.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 01-February-18 | 109.65 | Put          | Bond Future | 4791      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2033 On 01-February-18 | 109.66 | Put          | Bond Future | 4801      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2033 On 01-February-18 | 109.64 | Put          | Bond Future | 4781      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2033 On 03-May-18      |        |              | Bond Future | 105.73    | 105.7385                      | 105.7348  | 105.7385                        | 1,282.00      |
| 25/01/2018 | 2033 On 03-May-18      | 107.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 03-May-18      | 107.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 03-May-18      | 107.69 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 03-May-18      | 107.69 | Put          | Bond Future | 1955      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2033 On 03-May-18      | 107.70 | Put          | Bond Future | 1965      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2033 On 03-May-18      | 107.71 | Put          | Bond Future | 1975      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2033 On 02-August-18   |        |              | Bond Future | 107.72    | 107.7265                      | 107.7218  | 107.7265                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 2033 On 02-August-18   | 109.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 02-August-18   | 109.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 02-August-18   | 109.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2033 On 02-August-18   | 109.93 | Put          | Bond Future | 2208      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2033 On 02-August-18   | 109.94 | Put          | Bond Future | 2218      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2033 On 02-August-18   | 109.92 | Put          | Bond Future | 2198      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 |        |              | Bond Future | 9.40      | 92.3629                       | 92.2022   | 92.3629                         | 33,582.00     |
| 25/01/2018 | 2037 On 01-February-18 | 9.88   | Call         | Bond Future | 3800      | 4                             | 4         | 4                               | 2,070.00      |
| 25/01/2018 | 2037 On 01-February-18 | 9.82   | Call         | Bond Future | 3342      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 9.83   | Call         | Bond Future | 3418      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 9.81   | Call         | Bond Future | 3266      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 10.32  | Call         | Bond Future | 7089      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 10.72  | Call         | Bond Future | 9921      | 10                            | 10        | 10                              | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 10.72  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 25/01/2018 | 2037 On 01-February-18 | 10.32  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,000.00      |
| 25/01/2018 | 2037 On 01-February-18 | 9.83   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 9.81   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 9.88   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2037 On 01-February-18 | 9.82   | Put          | Bond Future | 14        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2037 On 03-May-18      |        |              | Bond Future | 9.46      | 94.0876                       | 93.9237   | 94.0876                         | 21,327.00     |
| 25/01/2018 | 2037 On 03-May-18      | 9.97   | Call         | Bond Future | 5162      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2037 On 03-May-18      | 9.99   | Call         | Bond Future | 5274      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2037 On 03-May-18      | 9.98   | Call         | Bond Future | 5218      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2037 On 03-May-18      | 9.98   | Put          | Bond Future | 1109      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2037 On 03-May-18      | 9.97   | Put          | Bond Future | 1128      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2037 On 03-May-18      | 9.99   | Put          | Bond Future | 1089      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2037 On 02-August-18   |        |              | Bond Future | 9.51      | 91.5887                       | 91.4212   | 91.5887                         | 731.00        |
| 25/01/2018 | 2037 On 02-August-18   | 9.95   | Call         | Bond Future | 5810      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2037 On 02-August-18   | 9.96   | Call         | Bond Future | 5860      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2037 On 02-August-18   | 9.97   | Call         | Bond Future | 5910      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2037 On 02-August-18   | 9.97   | Put          | Bond Future | 2344      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2037 On 02-August-18   | 9.95   | Put          | Bond Future | 2396      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | 2037 On 02-August-18   | 9.96   | Put          | Bond Future | 2370      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 2038 On 01-February-18 |        |              | Bond Future | 125.36    | 125.7620                      | 125.3599  | 125.7620                        | 16,668.00     |
| 25/01/2018 | 2038 On 01-February-18 | 136.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 01-February-18 | 136.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 01-February-18 | 136.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 01-February-18 | 136.93 | Put          | Bond Future | 11570     | 11                            | 12        | 11                              | 0.00          |
| 25/01/2018 | 2038 On 01-February-18 | 136.95 | Put          | Bond Future | 11590     | 11                            | 12        | 11                              | 0.00          |
| 25/01/2018 | 2038 On 01-February-18 | 136.94 | Put          | Bond Future | 11580     | 11                            | 12        | 11                              | 0.00          |
| 25/01/2018 | 2038 On 03-May-18      |        |              | Bond Future | 127.71    | 128.1177                      | 127.7079  | 128.1177                        | 6,293.00      |
| 25/01/2018 | 2038 On 03-May-18      | 132.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 03-May-18      | 132.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 03-May-18      | 132.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 03-May-18      | 132.27 | Put          | Bond Future | 4562      | 4                             | 5         | 4                               | 0.00          |
| 25/01/2018 | 2038 On 03-May-18      | 132.29 | Put          | Bond Future | 4582      | 4                             | 5         | 4                               | 0.00          |
| 25/01/2018 | 2038 On 03-May-18      | 132.28 | Put          | Bond Future | 4572      | 4                             | 5         | 4                               | 0.00          |
| 25/01/2018 | 2038 On 02-August-18   |        |              | Bond Future | 130.06    | 130.4764                      | 130.0577  | 130.4764                        | 0.00          |
| 25/01/2018 | 2038 On 02-August-18   | 134.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 02-August-18   | 134.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 02-August-18   | 134.55 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2038 On 02-August-18   | 134.53 | Put          | Bond Future | 4472      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | 2038 On 02-August-18   | 134.54 | Put          | Bond Future | 4482      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | 2038 On 02-August-18   | 134.55 | Put          | Bond Future | 4492      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | 2040 On 01-February-18 |        |              | Bond Future | 9.48      | 95.9224                       | 95.7055   | 95.9224                         | 27,038.00     |
| 25/01/2018 | 2040 On 01-February-18 | 9.87   | Call         | Bond Future | 3338      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2040 On 01-February-18 | 9.89   | Call         | Bond Future | 3500      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2040 On 01-February-18 | 9.88   | Call         | Bond Future | 3419      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2040 On 01-February-18 | 9.88   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2040 On 01-February-18 | 9.89   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2040 On 01-February-18 | 9.87   | Put          | Bond Future | 24        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      |        |              | Bond Future | 9.54      | 97.7135                       | 97.4923   | 97.7135                         | 5,187.00      |
| 25/01/2018 | 2040 On 03-May-18      | 10.07  | Call         | Bond Future | 5689      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      | 10.08  | Call         | Bond Future | 5749      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      | 9.00   | Call         | Bond Future | 1155      | 1                             | 1         | 1                               | 1,500.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 2040 On 03-May-18      | 10.06  | Call         | Bond Future | 5629      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      | 10.00  | Call         | Bond Future | 5274      | 5                             | 5         | 5                               | 1,500.00      |
| 25/01/2018 | 2040 On 03-May-18      | 9.00   | Put          | Bond Future | 6050      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      | 10.06  | Put          | Bond Future | 1232      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      | 10.00  | Put          | Bond Future | 1365      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      | 10.07  | Put          | Bond Future | 1211      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2040 On 03-May-18      | 10.08  | Put          | Bond Future | 1191      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2040 On 02-August-18   |        |              | Bond Future | 9.59      | 95.0320                       | 94.8061   | 95.0320                         | 420.00        |
| 25/01/2018 | 2040 On 02-August-18   | 10.05  | Call         | Bond Future | 6316      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2040 On 02-August-18   | 10.04  | Call         | Bond Future | 6263      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2040 On 02-August-18   | 10.03  | Call         | Bond Future | 6210      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2040 On 02-August-18   | 10.04  | Put          | Bond Future | 2529      | 2                             | 3         | 2                               | 0.00          |
| 25/01/2018 | 2040 On 02-August-18   | 10.03  | Put          | Bond Future | 2557      | 2                             | 3         | 2                               | 0.00          |
| 25/01/2018 | 2040 On 02-August-18   | 10.05  | Put          | Bond Future | 2501      | 2                             | 3         | 2                               | 0.00          |
| 25/01/2018 | 2044 On 01-February-18 |        |              | Bond Future | 9.51      | 93.0934                       | 92.8277   | 93.0934                         | 19,222.00     |
| 25/01/2018 | 2044 On 01-February-18 | 9.89   | Call         | Bond Future | 3303      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2044 On 01-February-18 | 9.90   | Call         | Bond Future | 3384      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2044 On 01-February-18 | 9.91   | Call         | Bond Future | 3466      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | 2044 On 01-February-18 | 9.91   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2044 On 01-February-18 | 9.89   | Put          | Bond Future | 28        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2044 On 01-February-18 | 9.90   | Put          | Bond Future | 25        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2044 On 03-May-18      |        |              | Bond Future | 9.57      | 94.8317                       | 94.5608   | 94.8317                         | 7,920.00      |
| 25/01/2018 | 2044 On 03-May-18      | 10.11  | Call         | Bond Future | 5856      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2044 On 03-May-18      | 10.10  | Call         | Bond Future | 5795      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2044 On 03-May-18      | 10.09  | Call         | Bond Future | 5735      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2044 On 03-May-18      | 10.10  | Put          | Bond Future | 1245      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2044 On 03-May-18      | 10.09  | Put          | Bond Future | 1266      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2044 On 03-May-18      | 10.11  | Put          | Bond Future | 1224      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | 2044 On 02-August-18   |        |              | Bond Future | 9.62      | 92.2215                       | 91.9451   | 92.2215                         | 0.00          |
| 25/01/2018 | 2044 On 02-August-18   | 10.05  | Call         | Bond Future | 6297      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | 2044 On 02-August-18   | 10.07  | Call         | Bond Future | 6404      | 7                             | 6         | 7                               | 0.00          |
| 25/01/2018 | 2044 On 02-August-18   | 10.06  | Call         | Bond Future | 6350      | 7                             | 6         | 7                               | 0.00          |
| 25/01/2018 | 2044 On 02-August-18   | 10.06  | Put          | Bond Future | 2614      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 2044 On 02-August-18   | 10.07  | Put          | Bond Future | 2586      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2044 On 02-August-18   | 10.05  | Put          | Bond Future | 2642      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | 2046 On 01-February-18 |        |              | Bond Future | 120.71    | 120.7167                      | 120.7129  | 120.7167                        | 18,669.00     |
| 25/01/2018 | 2046 On 01-February-18 | 132.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 01-February-18 | 132.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 01-February-18 | 132.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 01-February-18 | 132.90 | Put          | Bond Future | 12187     | 12                            | 12        | 12                              | 0.00          |
| 25/01/2018 | 2046 On 01-February-18 | 132.91 | Put          | Bond Future | 12197     | 12                            | 12        | 12                              | 0.00          |
| 25/01/2018 | 2046 On 01-February-18 | 132.92 | Put          | Bond Future | 12207     | 12                            | 12        | 12                              | 0.00          |
| 25/01/2018 | 2046 On 03-May-18      |        |              | Bond Future | 121.37    | 121.3780                      | 121.3742  | 121.3780                        | 8,964.00      |
| 25/01/2018 | 2046 On 03-May-18      | 127.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 03-May-18      | 127.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 03-May-18      | 127.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 03-May-18      | 127.94 | Put          | Bond Future | 6566      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | 2046 On 03-May-18      | 127.95 | Put          | Bond Future | 6576      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | 2046 On 03-May-18      | 127.93 | Put          | Bond Future | 6556      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | 2046 On 02-August-18   |        |              | Bond Future | 123.66    | 123.6599                      | 123.6550  | 123.6599                        | 0.00          |
| 25/01/2018 | 2046 On 02-August-18   | 128.78 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 02-August-18   | 128.79 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 02-August-18   | 128.77 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2046 On 02-August-18   | 128.79 | Put          | Bond Future | 5135      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2046 On 02-August-18   | 128.77 | Put          | Bond Future | 5115      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2046 On 02-August-18   | 128.78 | Put          | Bond Future | 5125      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | 2050 On 01-February-18 |        |              | Bond Future | 126.07    | 126.0767                      | 126.0732  | 126.0767                        | 19,586.00     |
| 25/01/2018 | 2050 On 01-February-18 | 140.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 01-February-18 | 140.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 01-February-18 | 140.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 01-February-18 | 140.24 | Put          | Bond Future | 14167     | 14                            | 14        | 14                              | 0.00          |
| 25/01/2018 | 2050 On 01-February-18 | 140.23 | Put          | Bond Future | 14157     | 14                            | 14        | 14                              | 0.00          |
| 25/01/2018 | 2050 On 01-February-18 | 140.25 | Put          | Bond Future | 14177     | 14                            | 14        | 14                              | 0.00          |
| 25/01/2018 | 2050 On 03-May-18      |        |              | Bond Future | 128.43    | 128.4382                      | 128.4343  | 128.4382                        | 7,179.00      |
| 25/01/2018 | 2050 On 03-May-18      | 135.61 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | 2050 On 03-May-18      | 135.62 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 03-May-18      | 135.63 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 03-May-18      | 135.63 | Put          | Bond Future        | 7196      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | 2050 On 03-May-18      | 135.61 | Put          | Bond Future        | 7176      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | 2050 On 03-May-18      | 135.62 | Put          | Bond Future        | 7186      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | 2050 On 02-August-18   |        |              | Bond Future        | 129.11    | 129.1199                      | 129.1149  | 129.1199                        | 0.00          |
| 25/01/2018 | 2050 On 02-August-18   | 137.54 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 02-August-18   | 137.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 02-August-18   | 137.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | 2050 On 02-August-18   | 137.54 | Put          | Bond Future        | 8425      | 8                             | 8         | 8                               | 0.00          |
| 25/01/2018 | 2050 On 02-August-18   | 137.52 | Put          | Bond Future        | 8405      | 8                             | 8         | 8                               | 0.00          |
| 25/01/2018 | 2050 On 02-August-18   | 137.53 | Put          | Bond Future        | 8415      | 8                             | 8         | 8                               | 0.00          |
| 25/01/2018 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | AL37 On 01-February-18 |        |              | Index Future       | 574.02    | 574.8550                      | 574.0150  | 574.8550                        | 0.00          |
| 25/01/2018 | AL37 On 03-May-18      |        |              | Index Future       | 584.73    | 585.5900                      | 584.7320  | 585.5900                        | 0.00          |
| 25/01/2018 | AL37 On 02-August-18   |        |              | Index Future       | 595.65    | 596.5270                      | 595.6500  | 596.5270                        | 0.00          |
| 25/01/2018 | AL7T On 01-February-18 |        |              | Index Future       | 664.82    | 666.3570                      | 664.8150  | 666.3570                        | 0.00          |
| 25/01/2018 | AL7T On 03-May-18      |        |              | Index Future       | 677.23    | 678.7990                      | 677.2280  | 678.7990                        | 0.00          |
| 25/01/2018 | AL7T On 02-August-18   |        |              | Index Future       | 689.87    | 691.4770                      | 689.8720  | 691.4770                        | 0.00          |
| 25/01/2018 | ALBI On 01-February-18 |        |              | Index Future       | 602.13    | 603.4490                      | 602.1290  | 603.4490                        | 563.00        |
| 25/01/2018 | ALBI On 03-May-18      |        |              | Index Future       | 613.37    | 614.7170                      | 613.3710  | 614.7170                        | 609.00        |
| 25/01/2018 | ALBI On 02-August-18   |        |              | Index Future       | 624.82    | 626.1980                      | 624.8240  | 626.1980                        | 0.00          |
| 25/01/2018 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C204 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C207 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C208 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C209 On 31-March-36    |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/01/2018 | C210 On 31-March-28    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C212 On 31-January-22  |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/01/2018 | EL28 On 01-February-18  |        |              | Bond Future        | 128.98    | 128.9805                      | 128.9783  | 128.9805                        | 0.00          |
| 25/01/2018 | EL28 On 01-February-18  | 132.29 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 01-February-18  | 132.31 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 01-February-18  | 132.30 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 01-February-18  | 132.30 | Put          | Bond Future        | 3322      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | EL28 On 01-February-18  | 132.31 | Put          | Bond Future        | 3332      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | EL28 On 01-February-18  | 132.29 | Put          | Bond Future        | 3312      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | EL28 On 03-May-18       |        |              | Bond Future        | 129.63    | 129.6368                      | 129.6345  | 129.6368                        | 0.00          |
| 25/01/2018 | EL28 On 03-May-18       | 133.19 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 03-May-18       | 133.20 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 03-May-18       | 133.18 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | EL28 On 03-May-18      | 133.18 | Put          | Bond Future | 3545      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | EL28 On 03-May-18      | 133.19 | Put          | Bond Future | 3555      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | EL28 On 03-May-18      | 133.20 | Put          | Bond Future | 3565      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | EL28 On 02-August-18   |        |              | Bond Future | 132.07    | 132.0739                      | 132.0705  | 132.0739                        | 0.00          |
| 25/01/2018 | EL28 On 02-August-18   | 134.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 02-August-18   | 134.95 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 02-August-18   | 134.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | EL28 On 02-August-18   | 134.94 | Put          | Bond Future | 2870      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | EL28 On 02-August-18   | 134.95 | Put          | Bond Future | 2880      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | EL28 On 02-August-18   | 134.93 | Put          | Bond Future | 2860      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | ES33 On 01-February-18 |        |              | Bond Future | 10.61     | 79.6911                       | 79.4799   | 79.6911                         | 1,455.00      |
| 25/01/2018 | ES33 On 01-February-18 | 10.99  | Call         | Bond Future | 2286      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | ES33 On 01-February-18 | 11.00  | Call         | Bond Future | 2346      | 3                             | 2         | 3                               | 0.00          |
| 25/01/2018 | ES33 On 01-February-18 | 11.01  | Call         | Bond Future | 2405      | 3                             | 2         | 3                               | 0.00          |
| 25/01/2018 | ES33 On 01-February-18 | 11.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 01-February-18 | 10.99  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 01-February-18 | 11.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 03-May-18      |        |              | Bond Future | 10.71     | 77.3877                       | 77.1723   | 77.3877                         | 9,466.00      |
| 25/01/2018 | ES33 On 03-May-18      | 11.20  | Call         | Bond Future | 2929      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | ES33 On 03-May-18      | 11.22  | Call         | Bond Future | 3044      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | ES33 On 03-May-18      | 11.21  | Call         | Bond Future | 2987      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | ES33 On 03-May-18      | 11.21  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 03-May-18      | 11.20  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 03-May-18      | 11.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 02-August-18   |        |              | Bond Future | 10.80     | 78.8327                       | 78.6130   | 78.8327                         | 0.00          |
| 25/01/2018 | ES33 On 02-August-18   | 11.14  | Call         | Bond Future | 1996      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | ES33 On 02-August-18   | 11.15  | Call         | Bond Future | 2054      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | ES33 On 02-August-18   | 11.16  | Call         | Bond Future | 2112      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | ES33 On 02-August-18   | 11.16  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 02-August-18   | 11.14  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES33 On 02-August-18   | 11.15  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | ES42 On 01-February-18 |        |              | Bond Future | 10.77     | 83.1776                       | 83.0057   | 83.1776                         | 798.00        |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | ES42 On 03-May-18       |        |              | Bond Future        | 10.86     | 80.4695                       | 80.2942   | 80.4695                         | 7,957.00      |
| 25/01/2018 | ES42 On 02-August-18    |        |              | Bond Future        | 10.95     | 81.9718                       | 81.7927   | 81.9718                         | 0.00          |
| 25/01/2018 | GOVI On 01-February-18  |        |              | GOVI               | 600.92    | 602.2610                      | 600.9150  | 602.2610                        | 183.00        |
| 25/01/2018 | GOVI On 01-February-18  | 581.03 | Call         | GOVI               | 198850    | 21                            | 20        | 21                              | 0.00          |
| 25/01/2018 | GOVI On 01-February-18  | 581.04 | Call         | GOVI               | 198750    | 21                            | 20        | 21                              | 0.00          |
| 25/01/2018 | GOVI On 01-February-18  | 581.02 | Call         | GOVI               | 198950    | 21                            | 20        | 21                              | 0.00          |
| 25/01/2018 | GOVI On 01-February-18  | 581.02 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 01-February-18  | 581.03 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 01-February-18  | 581.04 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 03-May-18       |        |              | GOVI               | 612.14    | 613.5070                      | 612.1350  | 613.5070                        | 697.00        |
| 25/01/2018 | GOVI On 03-May-18       | 590.29 | Call         | GOVI               | 218450    | 23                            | 22        | 23                              | 0.00          |
| 25/01/2018 | GOVI On 03-May-18       | 590.27 | Call         | GOVI               | 218650    | 23                            | 22        | 23                              | 0.00          |
| 25/01/2018 | GOVI On 03-May-18       | 590.28 | Call         | GOVI               | 218550    | 23                            | 22        | 23                              | 0.00          |
| 25/01/2018 | GOVI On 03-May-18       | 590.28 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 03-May-18       | 590.29 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 03-May-18       | 590.27 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 02-August-18    |        |              | GOVI               | 623.56    | 624.9650                      | 623.5640  | 624.9650                        | 0.00          |
| 25/01/2018 | GOVI On 02-August-18    | 605.71 | Call         | GOVI               | 178540    | 19                            | 18        | 19                              | 0.00          |
| 25/01/2018 | GOVI On 02-August-18    | 605.72 | Call         | GOVI               | 178440    | 19                            | 18        | 19                              | 0.00          |
| 25/01/2018 | GOVI On 02-August-18    | 605.70 | Call         | GOVI               | 178640    | 19                            | 18        | 19                              | 0.00          |
| 25/01/2018 | GOVI On 02-August-18    | 605.70 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 02-August-18    | 605.71 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GOVI On 02-August-18    | 605.72 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/01/2018 | IGOV On 01-February-18  |        |              | Index Future       | 250.17    | 250.2740                      | 250.1710  | 250.2740                        | 875.00        |
| 25/01/2018 | IGOV On 03-May-18       |        |              | Index Future       | 254.86    | 254.9610                      | 254.8570  | 254.9610                        | 683.00        |
| 25/01/2018 | IGOV On 02-August-18    |        |              | Index Future       | 259.65    | 259.7550                      | 259.6460  | 259.7550                        | 0.00          |
| 25/01/2018 | IS01 On 15-March-18     |        |              | Interest Rate Swap | 99.72     | 99.7200                       | 99.7200   | 99.7200                         | 0.00          |
| 25/01/2018 | IS01 On 21-June-18      |        |              | Interest Rate Swap | 99.89     | 99.9000                       | 99.8900   | 99.9000                         | 0.00          |
| 25/01/2018 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 100.02    | 100.0200                      | 100.0200  | 100.0200                        | 0.00          |
| 25/01/2018 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 100.43    | 100.4300                      | 100.4300  | 100.4300                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | IS01 On 22-March-19     |        |              | Interest Rate Swap | 99.39     | 99.3900                       | 99.3900   | 99.3900                         | 0.00          |
| 25/01/2018 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.01     | 99.0100                       | 99.0100   | 99.0100                         | 0.00          |
| 25/01/2018 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 98.58     | 98.5900                       | 98.5800   | 98.5900                         | 0.00          |
| 25/01/2018 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.49     | 98.4900                       | 98.4900   | 98.4900                         | 0.00          |
| 25/01/2018 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.81     | 98.8100                       | 98.8100   | 98.8100                         | 0.00          |
| 25/01/2018 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.15     | 99.1400                       | 99.1500   | 99.1400                         | 0.00          |
| 25/01/2018 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.48     | 99.4700                       | 99.4800   | 99.4700                         | 0.00          |
| 25/01/2018 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 99.83     | 99.8200                       | 99.8300   | 99.8200                         | 0.00          |
| 25/01/2018 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 100.74    | 100.7200                      | 100.7400  | 100.7200                        | 0.00          |
| 25/01/2018 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.46     | 98.4300                       | 98.4600   | 98.4300                         | 0.00          |
| 25/01/2018 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.84     | 95.8100                       | 95.8400   | 95.8100                         | 0.00          |
| 25/01/2018 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 95.04     | 95.0000                       | 95.0400   | 95.0000                         | 0.00          |
| 25/01/2018 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 94.21     | 94.1600                       | 94.2100   | 94.1600                         | 0.00          |
| 25/01/2018 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 94.36     | 94.2900                       | 94.3600   | 94.2900                         | 0.00          |
| 25/01/2018 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 96.53     | 96.4600                       | 96.5300   | 96.4600                         | 51.00         |
| 25/01/2018 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 96.65     | 96.5700                       | 96.6500   | 96.5700                         | 0.00          |
| 25/01/2018 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 97.82     | 97.7200                       | 97.8200   | 97.7200                         | 0.00          |
| 25/01/2018 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 100.00    | 99.8900                       | 100.0000  | 99.8900                         | 0.00          |
| 25/01/2018 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 101.23    | 101.1100                      | 101.2300  | 101.1100                        | 0.00          |
| 25/01/2018 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 96.31     | 96.1800                       | 96.3100   | 96.1800                         | 0.00          |
| 25/01/2018 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 94.36     | 94.0800                       | 94.3600   | 94.0800                         | 0.00          |
| 25/01/2018 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 91.33     | 91.0500                       | 91.3300   | 91.0500                         | 0.00          |
| 25/01/2018 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 90.05     | 89.7700                       | 90.0500   | 89.7700                         | 0.00          |
| 25/01/2018 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 92.19     | 91.9000                       | 92.1900   | 91.9000                         | 0.00          |
| 25/01/2018 | IS10 On 21-December-26  |        |              | Interest Rate Swap | 95.96     | 95.6800                       | 95.9600   | 95.6800                         | 0.00          |
| 25/01/2018 | IS10 On 15-March-27     |        |              | Interest Rate Swap | 94.51     | 94.2300                       | 94.5100   | 94.2300                         | 0.00          |
| 25/01/2018 | IS10 On 21-June-27      |        |              | Interest Rate Swap | 96.56     | 96.2900                       | 96.5600   | 96.2900                         | 0.00          |
| 25/01/2018 | IS10 On 20-September-27 |        |              | Interest Rate Swap | 100.28    | 100.0200                      | 100.2800  | 100.0200                        | 0.00          |
| 25/01/2018 | IS10 On 20-December-27  |        |              | Interest Rate Swap | 100.62    | 100.3600                      | 100.6200  | 100.3600                        | 0.00          |
| 25/01/2018 | IS10 On 22-March-28     |        |              | Interest Rate Swap | 95.84     | 95.5700                       | 95.8400   | 95.5700                         | 0.00          |
| 25/01/2018 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 25/01/2018 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 25/01/2018 | JBAF On 21-February-18  |        |              | Jibar Tradeable Future | 6.98      | 93.0200                       | 93.0200   | 93.0200                         | 0.00          |
| 25/01/2018 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 6.85      | 93.1500                       | 93.1500   | 93.1500                         | 2,500.00      |
| 25/01/2018 | JBAF On 18-April-18     |        |              | Jibar Tradeable Future | 6.72      | 93.2800                       | 93.2800   | 93.2800                         | 0.00          |
| 25/01/2018 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 6.73      | 93.2700                       | 93.2700   | 93.2700                         | 0.00          |
| 25/01/2018 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 6.80      | 93.2000                       | 93.2000   | 93.2000                         | 0.00          |
| 25/01/2018 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 25/01/2018 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 6.87      | 93.1300                       | 93.1300   | 93.1300                         | 0.00          |
| 25/01/2018 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 6.95      | 93.0500                       | 93.0500   | 93.0500                         | 0.00          |
| 25/01/2018 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.11      | 92.8900                       | 92.8900   | 92.8900                         | 0.00          |
| 25/01/2018 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.11      | 92.8900                       | 92.8900   | 92.8900                         | 0.00          |
| 25/01/2018 | R023 On 01-February-18  |        |              | Bond Future            | 7.70      | 103.7604                      | 103.5951  | 103.7604                        | 18,465.00     |
| 25/01/2018 | R023 On 01-February-18  | 8.32   | Call         | Bond Future            | 2515      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R023 On 01-February-18  | 8.33   | Call         | Bond Future            | 2555      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R023 On 01-February-18  | 8.31   | Call         | Bond Future            | 2475      | 3                             | 2         | 3                               | 0.00          |
| 25/01/2018 | R023 On 01-February-18  | 8.31   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R023 On 01-February-18  | 8.32   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R023 On 01-February-18  | 8.33   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R023 On 03-May-18       |        |              | Bond Future            | 7.71      | 101.7681                      | 101.5995  | 101.7681                        | 23,257.00     |
| 25/01/2018 | R023 On 03-May-18       | 8.27   | Call         | Bond Future            | 2485      | 3                             | 2         | 3                               | 0.00          |
| 25/01/2018 | R023 On 03-May-18       | 9.19   | Call         | Bond Future            | 5684      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R023 On 03-May-18       | 8.29   | Call         | Bond Future            | 2548      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R023 On 03-May-18       | 8.28   | Call         | Bond Future            | 2516      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R023 On 03-May-18       | 8.29   | Put          | Bond Future            | 276       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R023 On 03-May-18       | 9.19   | Put          | Bond Future            | 16        | 0                             | 0         | 0                               | 2,500.00      |
| 25/01/2018 | R023 On 03-May-18       | 8.28   | Put          | Bond Future            | 283       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R023 On 03-May-18       | 8.27   | Put          | Bond Future            | 290       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R035 On 01-February-18  |        |              | Bond Future            | 9.33      | 100.2857                      | 100.0434  | 100.2857                        | 36,961.00     |
| 25/01/2018 | R035 On 01-February-18  | 9.73   | Call         | Bond Future            | 3206      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R035 On 01-February-18 | 9.75   | Call         | Bond Future | 3362      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | R035 On 01-February-18 | 9.74   | Call         | Bond Future | 3284      | 4                             | 3         | 4                               | 0.00          |
| 25/01/2018 | R035 On 01-February-18 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R035 On 01-February-18 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R035 On 01-February-18 | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R035 On 03-May-18      |        |              | Bond Future | 9.38      | 97.6581                       | 97.4110   | 97.6581                         | 39,534.00     |
| 25/01/2018 | R035 On 03-May-18      | 9.90   | Call         | Bond Future | 4086      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R035 On 03-May-18      | 9.91   | Call         | Bond Future | 4162      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R035 On 03-May-18      | 9.89   | Call         | Bond Future | 4010      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R035 On 03-May-18      | 9.89   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R035 On 03-May-18      | 9.90   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R035 On 03-May-18      | 9.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 |        |              | Bond Future | 8.39      | 114.5975                      | 114.3316  | 114.5975                        | 60,871.00     |
| 25/01/2018 | R186 On 01-February-18 | 8.50   | Call         | Bond Future | 912       | 1                             | 1         | 1                               | 1,460.00      |
| 25/01/2018 | R186 On 01-February-18 | 7.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 1,460.00      |
| 25/01/2018 | R186 On 01-February-18 | 8.96   | Call         | Bond Future | 3709      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 9.00   | Call         | Bond Future | 3964      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 9.25   | Call         | Bond Future | 5544      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 8.75   | Call         | Bond Future | 2365      | 3                             | 2         | 3                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 9.65   | Call         | Bond Future | 8009      | 8                             | 8         | 8                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 8.98   | Call         | Bond Future | 3837      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 8.97   | Call         | Bond Future | 3773      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 8.96   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 6,200.00      |
| 25/01/2018 | R186 On 01-February-18 | 8.75   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 775.00        |
| 25/01/2018 | R186 On 01-February-18 | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 775.00        |
| 25/01/2018 | R186 On 01-February-18 | 8.98   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 9.65   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,950.00      |
| 25/01/2018 | R186 On 01-February-18 | 8.97   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 8.50   | Put          | Bond Future | 201       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R186 On 01-February-18 | 7.75   | Put          | Bond Future | 4413      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      |        |              | Bond Future | 8.43      | 116.7374                      | 116.4663  | 116.7374                        | 89,131.00     |
| 25/01/2018 | R186 On 03-May-18      | 9.30   | Call         | Bond Future | 5830      | 6                             | 6         | 6                               | 1,120.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R186 On 03-May-18      | 10.14  | Call         | Bond Future | 10502     | 11                            | 11        | 11                              | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.93   | Call         | Bond Future | 3938      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.69   | Call         | Bond Future | 2854      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.92   | Call         | Bond Future | 3890      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 9.75   | Call         | Bond Future | 8305      | 9                             | 8         | 9                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 9.19   | Call         | Bond Future | 5246      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.70   | Call         | Bond Future | 2897      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.85   | Call         | Bond Future | 3562      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 9.72   | Call         | Bond Future | 8137      | 8                             | 8         | 8                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.00   | Call         | Bond Future | 844       | 1                             | 1         | 1                               | 4,745.00      |
| 25/01/2018 | R186 On 03-May-18      | 8.91   | Call         | Bond Future | 3843      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.40   | Call         | Bond Future | 1790      | 2                             | 2         | 2                               | 4,745.00      |
| 25/01/2018 | R186 On 03-May-18      | 8.92   | Put          | Bond Future | 749       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.70   | Put          | Bond Future | 1151      | 1                             | 1         | 1                               | 3,500.00      |
| 25/01/2018 | R186 On 03-May-18      | 8.69   | Put          | Bond Future | 1173      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 9.19   | Put          | Bond Future | 424       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.85   | Put          | Bond Future | 862       | 1                             | 1         | 1                               | 4,745.00      |
| 25/01/2018 | R186 On 03-May-18      | 9.75   | Put          | Bond Future | 103       | 0                             | 0         | 0                               | 3,200.00      |
| 25/01/2018 | R186 On 03-May-18      | 8.91   | Put          | Bond Future | 764       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 9.72   | Put          | Bond Future | 113       | 0                             | 0         | 0                               | 10,640.00     |
| 25/01/2018 | R186 On 03-May-18      | 8.40   | Put          | Bond Future | 1986      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 10.14  | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.00   | Put          | Bond Future | 3698      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 8.93   | Put          | Bond Future | 734       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R186 On 03-May-18      | 9.30   | Put          | Bond Future | 332       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R197 On 01-February-18 |        |              | Bond Future | 297.80    | 297.8154                      | 297.8034  | 297.8154                        | 641.00        |
| 25/01/2018 | R197 On 01-February-18 | 301.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R197 On 01-February-18 | 301.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R197 On 01-February-18 | 301.68 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R197 On 01-February-18 | 301.66 | Put          | Bond Future | 3857      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R197 On 01-February-18 | 301.67 | Put          | Bond Future | 3867      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R197 On 01-February-18 | 301.68 | Put          | Bond Future | 3877      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R197 On 03-May-18      |        |              | Bond Future | 303.38    | 303.3935                      | 303.3813  | 303.3935                        | 2,388.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R197 On 03-May-18      | 304.44 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R197 On 03-May-18      | 304.46 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R197 On 03-May-18      | 304.45 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R197 On 03-May-18      | 304.45 | Put          | Bond Future | 1069      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R197 On 03-May-18      | 304.46 | Put          | Bond Future | 1079      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R197 On 03-May-18      | 304.44 | Put          | Bond Future | 1059      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R202 On 01-February-18 |        |              | Bond Future | 237.23    | 237.2369                      | 237.2291  | 237.2369                        | 17,923.00     |
| 25/01/2018 | R202 On 01-February-18 | 249.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R202 On 01-February-18 | 249.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R202 On 01-February-18 | 249.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R202 On 01-February-18 | 249.07 | Put          | Bond Future | 11841     | 12                            | 12        | 12                              | 0.00          |
| 25/01/2018 | R202 On 01-February-18 | 249.06 | Put          | Bond Future | 11831     | 12                            | 12        | 12                              | 0.00          |
| 25/01/2018 | R202 On 01-February-18 | 249.08 | Put          | Bond Future | 11851     | 12                            | 12        | 12                              | 0.00          |
| 25/01/2018 | R202 On 03-May-18      |        |              | Bond Future | 241.67    | 241.6802                      | 241.6723  | 241.6802                        | 9,901.00      |
| 25/01/2018 | R202 On 03-May-18      | 247.47 | Call         | Bond Future | 589       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R202 On 03-May-18      | 247.48 | Call         | Bond Future | 588       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R202 On 03-May-18      | 247.49 | Call         | Bond Future | 586       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R202 On 03-May-18      | 247.49 | Put          | Bond Future | 6403      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R202 On 03-May-18      | 247.47 | Put          | Bond Future | 6387      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R202 On 03-May-18      | 247.48 | Put          | Bond Future | 6395      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R204 On 01-February-18 |        |              | Bond Future | 6.95      | 101.9143                      | 101.8917  | 101.9143                        | 24,983.00     |
| 25/01/2018 | R204 On 01-February-18 | 7.25   | Call         | Bond Future | 250       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 01-February-18 | 7.27   | Call         | Bond Future | 267       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 01-February-18 | 7.26   | Call         | Bond Future | 259       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 01-February-18 | 7.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 01-February-18 | 7.27   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 01-February-18 | 7.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 03-May-18      |        |              | Bond Future | 6.71      | 103.8174                      | 103.7941  | 103.8174                        | 9,845.00      |
| 25/01/2018 | R204 On 03-May-18      | 7.09   | Call         | Bond Future | 261       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 03-May-18      | 7.10   | Call         | Bond Future | 266       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 03-May-18      | 7.08   | Call         | Bond Future | 256       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 03-May-18      | 7.08   | Put          | Bond Future | 31        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R204 On 03-May-18      | 7.09   | Put          | Bond Future | 30        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R204 On 03-May-18      | 7.10   | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R207 On 01-February-18 |        |              | Bond Future | 7.01      | 100.9413                      | 100.8589  | 100.9413                        | 35,827.00     |
| 25/01/2018 | R207 On 01-February-18 | 7.60   | Call         | Bond Future | 1046      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R207 On 01-February-18 | 7.62   | Call         | Bond Future | 1081      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R207 On 01-February-18 | 7.61   | Call         | Bond Future | 1063      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R207 On 01-February-18 | 7.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R207 On 01-February-18 | 7.62   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R207 On 01-February-18 | 7.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R207 On 03-May-18      |        |              | Bond Future | 6.94      | 102.8262                      | 102.7420  | 102.8262                        | 15,808.00     |
| 25/01/2018 | R207 On 03-May-18      | 7.58   | Call         | Bond Future | 1046      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R207 On 03-May-18      | 7.57   | Call         | Bond Future | 1032      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R207 On 03-May-18      | 7.56   | Call         | Bond Future | 1018      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R207 On 03-May-18      | 7.57   | Put          | Bond Future | 39        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R207 On 03-May-18      | 7.56   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R207 On 03-May-18      | 7.58   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R208 On 01-February-18 |        |              | Bond Future | 7.30      | 100.9841                      | 100.8595  | 100.9841                        | 26,972.00     |
| 25/01/2018 | R208 On 01-February-18 | 7.84   | Call         | Bond Future | 1468      | 2                             | 1         | 2                               | 0.00          |
| 25/01/2018 | R208 On 01-February-18 | 7.85   | Call         | Bond Future | 1495      | 2                             | 1         | 2                               | 0.00          |
| 25/01/2018 | R208 On 01-February-18 | 7.83   | Call         | Bond Future | 1441      | 2                             | 1         | 2                               | 0.00          |
| 25/01/2018 | R208 On 01-February-18 | 7.83   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R208 On 01-February-18 | 7.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R208 On 01-February-18 | 7.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R208 On 03-May-18      |        |              | Bond Future | 7.28      | 99.4685                       | 99.3413   | 99.4685                         | 28,873.00     |
| 25/01/2018 | R208 On 03-May-18      | 7.77   | Call         | Bond Future | 1383      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R208 On 03-May-18      | 7.79   | Call         | Bond Future | 1425      | 2                             | 1         | 2                               | 0.00          |
| 25/01/2018 | R208 On 03-May-18      | 7.78   | Call         | Bond Future | 1404      | 2                             | 1         | 2                               | 0.00          |
| 25/01/2018 | R208 On 03-May-18      | 7.79   | Put          | Bond Future | 123       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R208 On 03-May-18      | 7.78   | Put          | Bond Future | 127       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R208 On 03-May-18      | 7.77   | Put          | Bond Future | 131       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 |        |              | Bond Future | 9.31      | 75.8492                       | 75.6097   | 75.8492                         | 140,357.00    |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R209 On 01-February-18 | 9.71   | Call         | Bond Future | 2681      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.88   | Call         | Bond Future | 3768      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.59   | Call         | Bond Future | 1930      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.75   | Call         | Bond Future | 2936      | 3                             | 3         | 3                               | 5,000.00      |
| 25/01/2018 | R209 On 01-February-18 | 9.72   | Call         | Bond Future | 2745      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.73   | Call         | Bond Future | 2808      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 10.10  | Call         | Bond Future | 5152      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.85   | Call         | Bond Future | 3576      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.33   | Call         | Bond Future | 605       | 1                             | 1         | 1                               | 220.00        |
| 25/01/2018 | R209 On 01-February-18 | 9.52   | Call         | Bond Future | 1517      | 2                             | 2         | 2                               | 739.00        |
| 25/01/2018 | R209 On 01-February-18 | 10.00  | Call         | Bond Future | 4527      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.89   | Call         | Bond Future | 3831      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.32   | Call         | Bond Future | 568       | 1                             | 1         | 1                               | 157.00        |
| 25/01/2018 | R209 On 01-February-18 | 9.87   | Call         | Bond Future | 3704      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 10.22  | Call         | Bond Future | 5891      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.75   | Put          | Bond Future | 9         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.72   | Put          | Bond Future | 13        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 10.10  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 3,000.00      |
| 25/01/2018 | R209 On 01-February-18 | 9.85   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 7,500.00      |
| 25/01/2018 | R209 On 01-February-18 | 9.33   | Put          | Bond Future | 494       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.87   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 739.00        |
| 25/01/2018 | R209 On 01-February-18 | 9.52   | Put          | Bond Future | 112       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.89   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 157.00        |
| 25/01/2018 | R209 On 01-February-18 | 9.32   | Put          | Bond Future | 526       | 0                             | 1         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 7,488.00      |
| 25/01/2018 | R209 On 01-February-18 | 10.22  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 739.00        |
| 25/01/2018 | R209 On 01-February-18 | 9.71   | Put          | Bond Future | 15        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-February-18 | 9.59   | Put          | Bond Future | 57        | 0                             | 0         | 0                               | 377.00        |
| 25/01/2018 | R209 On 01-February-18 | 9.88   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 220.00        |
| 25/01/2018 | R209 On 01-February-18 | 9.73   | Put          | Bond Future | 12        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      |        |              | Bond Future | 9.36      | 74.1161                       | 73.8721   | 74.1161                         | 51,753.00     |
| 25/01/2018 | R209 On 03-May-18      | 9.85   | Call         | Bond Future | 4188      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 10.22  | Call         | Bond Future | 6025      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 10.73  | Call         | Bond Future | 8709      | 9                             | 9         | 9                               | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R209 On 03-May-18      | 9.75     | Call         | Bond Future | 3727      | 4                             | 4         | 4                               | 435.00        |
| 25/01/2018 | R209 On 03-May-18      | 10.00    | Call         | Bond Future | 4911      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 9.84     | Call         | Bond Future | 4141      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 9.86     | Call         | Bond Future | 4235      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 10.00    | Put          | Bond Future | 716       | 1                             | 1         | 1                               | 5,000.00      |
| 25/01/2018 | R209 On 03-May-18      | 9.84     | Put          | Bond Future | 961       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 9.86     | Put          | Bond Future | 927       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 9.85     | Put          | Bond Future | 944       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R209 On 03-May-18      | 10.22    | Put          | Bond Future | 469       | 0                             | 0         | 0                               | 435.00        |
| 25/01/2018 | R209 On 03-May-18      | 10.73    | Put          | Bond Future | 152       | 0                             | 0         | 0                               | 435.00        |
| 25/01/2018 | R209 On 03-May-18      | 9.75     | Put          | Bond Future | 1128      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   |          |              | Bond Future | 9.41      | 75.5001                       | 75.2510   | 75.5001                         | 816.00        |
| 25/01/2018 | R209 On 02-August-18   | 10.84    | Call         | Bond Future | 9395      | 10                            | 9         | 10                              | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 10.21    | Call         | Bond Future | 6445      | 7                             | 6         | 7                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 9.66     | Call         | Bond Future | 4079      | 4                             | 4         | 4                               | 435.00        |
| 25/01/2018 | R209 On 02-August-18   | 10.38    | Call         | Bond Future | 7235      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 10.40    | Call         | Bond Future | 7329      | 8                             | 7         | 8                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 10.39    | Call         | Bond Future | 7282      | 7                             | 7         | 7                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 9.66     | Put          | Bond Future | 2395      | 2                             | 2         | 2                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 10.38    | Put          | Bond Future | 1053      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 10.40    | Put          | Bond Future | 1028      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 10.39    | Put          | Bond Future | 1041      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R209 On 02-August-18   | 10.21    | Put          | Bond Future | 1286      | 1                             | 1         | 1                               | 435.00        |
| 25/01/2018 | R209 On 02-August-18   | 10.84    | Put          | Bond Future | 559       | 1                             | 1         | 1                               | 435.00        |
| 25/01/2018 | R209 On 01-November-18 |          |              | Bond Future | 9.45      | 73.8041                       | 73.5508   | 73.8041                         | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 72663     | 73                            | 73        | 73                              | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 72663     | 73                            | 73        | 73                              | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 8471      | 9                             | 8         | 9                               | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 5786      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 72663     | 73                            | 73        | 73                              | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 3625      | 4                             | 4         | 4                               | 255.00        |
| 25/01/2018 | R209 On 01-November-18 | 1 016.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 2601      | 3                             | 3         | 3                               | 255.00        |
| 25/01/2018 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 1482      | 1                             | 1         | 1                               | 255.00        |

| 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 4373      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R210 On 01-February-18 |          |              | Bond Future | 187.04    | 187.0497                      | 187.0428  | 187.0497                        | 1,460.00      |
| 25/01/2018 | R210 On 01-February-18 | 192.36   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R210 On 01-February-18 | 192.38   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R210 On 01-February-18 | 192.37   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R210 On 01-February-18 | 192.38   | Put          | Bond Future | 5337      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | R210 On 01-February-18 | 192.37   | Put          | Bond Future | 5327      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | R210 On 01-February-18 | 192.36   | Put          | Bond Future | 5317      | 5                             | 5         | 5                               | 0.00          |
| 25/01/2018 | R210 On 03-May-18      |          |              | Bond Future | 188.12    | 188.1282                      | 188.1212  | 188.1282                        | 699.00        |
| 25/01/2018 | R210 On 03-May-18      | 191.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R210 On 03-May-18      | 191.45   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R210 On 03-May-18      | 191.44   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R210 On 03-May-18      | 191.45   | Put          | Bond Future | 3329      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R210 On 03-May-18      | 191.44   | Put          | Bond Future | 3319      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R210 On 03-May-18      | 191.46   | Put          | Bond Future | 3339      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R212 On 01-February-18 |          |              | Bond Future | 151.14    | 151.1509                      | 151.1444  | 151.1509                        | 3,825.00      |
| 25/01/2018 | R212 On 01-February-18 | 154.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 01-February-18 | 154.71   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 01-February-18 | 154.69   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 01-February-18 | 154.69   | Put          | Bond Future | 3546      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R212 On 01-February-18 | 154.70   | Put          | Bond Future | 3556      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R212 On 01-February-18 | 154.71   | Put          | Bond Future | 3566      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R212 On 03-May-18      |          |              | Bond Future | 153.98    | 153.9820                      | 153.9754  | 153.9820                        | 2,818.00      |
| 25/01/2018 | R212 On 03-May-18      | 154.28   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 03-May-18      | 154.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 03-May-18      | 154.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 03-May-18      | 154.29   | Put          | Bond Future | 315       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 03-May-18      | 154.30   | Put          | Bond Future | 325       | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R212 On 03-May-18      | 154.28   | Put          | Bond Future | 305       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R213 On 01-February-18 |        |              | Bond Future | 8.97      | 88.2600                       | 88.0588   | 88.2600                         | 50,146.00     |
| 25/01/2018 | R213 On 01-February-18 | 9.43   | Call         | Bond Future | 3032      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R213 On 01-February-18 | 9.42   | Call         | Bond Future | 2968      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R213 On 01-February-18 | 9.41   | Call         | Bond Future | 2904      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R213 On 01-February-18 | 9.42   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R213 On 01-February-18 | 9.41   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R213 On 01-February-18 | 9.43   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R213 On 03-May-18      |        |              | Bond Future | 9.02      | 86.3586                       | 86.1534   | 86.3586                         | 17,626.00     |
| 25/01/2018 | R213 On 03-May-18      | 9.56   | Call         | Bond Future | 4354      | 5                             | 4         | 5                               | 0.00          |
| 25/01/2018 | R213 On 03-May-18      | 9.57   | Call         | Bond Future | 4402      | 5                             | 4         | 5                               | 0.00          |
| 25/01/2018 | R213 On 03-May-18      | 9.58   | Call         | Bond Future | 4450      | 5                             | 4         | 5                               | 0.00          |
| 25/01/2018 | R213 On 03-May-18      | 9.58   | Put          | Bond Future | 779       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R213 On 03-May-18      | 9.56   | Put          | Bond Future | 809       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R213 On 03-May-18      | 9.57   | Put          | Bond Future | 794       | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R214 On 01-February-18 |        |              | Bond Future | 9.45      | 75.4896                       | 75.3124   | 75.4896                         | 39,136.00     |
| 25/01/2018 | R214 On 01-February-18 | 9.82   | Call         | Bond Future | 2592      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R214 On 01-February-18 | 9.84   | Call         | Bond Future | 2723      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R214 On 01-February-18 | 9.83   | Call         | Bond Future | 2657      | 3                             | 3         | 3                               | 0.00          |
| 25/01/2018 | R214 On 01-February-18 | 9.83   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R214 On 01-February-18 | 9.84   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R214 On 01-February-18 | 9.82   | Put          | Bond Future | 23        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R214 On 03-May-18      |        |              | Bond Future | 9.50      | 73.6033                       | 73.4226   | 73.6033                         | 21,145.00     |
| 25/01/2018 | R214 On 03-May-18      | 9.98   | Call         | Bond Future | 4373      | 5                             | 4         | 5                               | 0.00          |
| 25/01/2018 | R214 On 03-May-18      | 9.99   | Call         | Bond Future | 4421      | 5                             | 4         | 5                               | 0.00          |
| 25/01/2018 | R214 On 03-May-18      | 9.97   | Call         | Bond Future | 4325      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R214 On 03-May-18      | 9.97   | Put          | Bond Future | 1081      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R214 On 03-May-18      | 9.98   | Put          | Bond Future | 1062      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R214 On 03-May-18      | 9.99   | Put          | Bond Future | 1044      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R248 On 01-February-18 |        |              | Bond Future | 9.48      | 96.7961                       | 96.5689   | 96.7961                         | 47,956.00     |
| 25/01/2018 | R248 On 01-February-18 | 9.89   | Call         | Bond Future | 3651      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R248 On 01-February-18 | 9.91   | Call         | Bond Future | 3819      | 4                             | 4         | 4                               | 0.00          |
| 25/01/2018 | R248 On 01-February-18 | 9.90   | Call         | Bond Future | 3735      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2018 | R248 On 01-February-18 | 9.89   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R248 On 01-February-18 | 9.91   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R248 On 01-February-18 | 9.90   | Put          | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |
| 25/01/2018 | R248 On 03-May-18      |        |              | Bond Future | 9.53      | 94.1667                       | 93.9350   | 94.1667                         | 29,385.00     |
| 25/01/2018 | R248 On 03-May-18      | 10.07  | Call         | Bond Future | 5990      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R248 On 03-May-18      | 10.06  | Call         | Bond Future | 5928      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R248 On 03-May-18      | 10.05  | Call         | Bond Future | 5866      | 6                             | 6         | 6                               | 0.00          |
| 25/01/2018 | R248 On 03-May-18      | 10.06  | Put          | Bond Future | 1285      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R248 On 03-May-18      | 10.05  | Put          | Bond Future | 1307      | 1                             | 1         | 1                               | 0.00          |
| 25/01/2018 | R248 On 03-May-18      | 10.07  | Put          | Bond Future | 1263      | 1                             | 1         | 1                               | 0.00          |