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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | 2025 On 03-November-16 | | | Bond Future | 128.61 | 128.6047 | 128.6085 | 128.6047 | 3,044.00 |
| 05/09/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 05/09/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 05/09/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 05/09/2016 | 2030 On 03-November-16 | | | Bond Future | 9.25 | 92.1298 | 9.2474 | 92.1298 | 33,286.00 |
| 05/09/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 579 | 0 | 579 | 0 | 0.00 |
| 05/09/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 649 | 0 | 649 | 0 | 0.00 |
| 05/09/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 719 | 0 | 719 | 0 | 0.00 |
| 05/09/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2030 On 02-February-17 | | | Bond Future | 9.29 | 89.9066 | 9.2914 | 89.9066 | 0.00 |
| 05/09/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 05/09/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 05/09/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/09/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 10 | 1 | 10 | 1 | 0.00 |
| 05/09/2016 | 2030 On 04-May-17 | | | Bond Future | 9.33 | 91.7239 | 9.3295 | 91.7239 | 0.00 |
| 05/09/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 05/09/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 05/09/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/09/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 65 | 1 | 65 | 1 | 0.00 |
| 05/09/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/09/2016 | 2032 On 03-November-16 | | | Bond Future | 9.34 | 91.3746 | 9.3440 | 91.3746 | 13,093.00 |
| 05/09/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 6875 | 6 | 6875 | 6 | 0.00 |
| 05/09/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 6998 | 6 | 6998 | 6 | 0.00 |
| 05/09/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 6936 | 6 | 6936 | 6 | 0.00 |
| 05/09/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 05/09/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 05/09/2016 | 2032 On 02-February-17 | | | Bond Future | 9.39 | 93.1429 | 9.3903 | 93.1429 | 0.00 |
| 05/09/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 3545 | 3 | 3545 | 3 | 0.00 |
| 05/09/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 3627 | 3 | 3627 | 3 | 0.00 |
| 05/09/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 3586 | 3 | 3586 | 3 | 0.00 |
| 05/09/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 2625 | 3 | 2625 | 3 | 0.00 |
| 05/09/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 05/09/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 2593 | 3 | 2593 | 3 | 0.00 |
| 05/09/2016 | 2032 On 04-May-17 | | | Bond Future | 9.43 | 90.8643 | 9.4272 | 90.8643 | 0.00 |
| 05/09/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 05/09/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 3993 | 4 | 3993 | 4 | 0.00 |
| 05/09/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 3955 | 4 | 3955 | 4 | 0.00 |
| 05/09/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 3825 | 4 | 3825 | 4 | 0.00 |
| 05/09/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 05/09/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 05/09/2016 | 2033 On 03-November-16 | | | Bond Future | 107.61 | 107.6066 | 107.6101 | 107.6066 | 4,575.00 |
| 05/09/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 05/09/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 1570 | 2 | 1570 | 2 | 0.00 |
| 05/09/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 1550 | 2 | 1550 | 2 | 0.00 |
| 05/09/2016 | 2037 On 03-November-16 | | | Bond Future | 9.50 | 92.7582 | 9.5023 | 92.7582 | 38,537.00 |
| 05/09/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 6920 | 6 | 6920 | 6 | 0.00 |
| 05/09/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 6985 | 6 | 6985 | 6 | 0.00 |
| 05/09/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 7050 | 7 | 7050 | 7 | 0.00 |
| 05/09/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 05/09/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 05/09/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 05/09/2016 | 2037 On 02-February-17 | | | Bond Future | 9.55 | 90.2967 | 9.5467 | 90.2967 | 0.00 |
| 05/09/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |
| 05/09/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 4035 | 4 | 4035 | 4 | 0.00 |
| 05/09/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 3991 | 4 | 3991 | 4 | 0.00 |
| 05/09/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 05/09/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 05/09/2016 | 2037 On 04-May-17 | | | Bond Future | 9.59 | 92.1220 | 9.5859 | 92.1220 | 0.00 |
| 05/09/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 05/09/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 4390 | 4 | 4390 | 4 | 0.00 |
| 05/09/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 05/09/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 4438 | 5 | 4438 | 5 | 0.00 |
| 05/09/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 4358 | 5 | 4358 | 5 | 0.00 |
| 05/09/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 4398 | 5 | 4398 | 5 | 0.00 |
| 05/09/2016 | 2038 On 03-November-16 | | | Bond Future | 135.49 | 135.2521 | 135.4872 | 135.2521 | 20,843.00 |
| 05/09/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 05/09/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 05/09/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 05/09/2016 | 2040 On 03-November-16 | | | Bond Future | 9.53 | 96.8451 | 9.5318 | 96.8451 | 3,669.00 |
| 05/09/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 05/09/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 3240 | 3 | 3240 | 3 | 0.00 |
| 05/09/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 05/09/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 05/09/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 05/09/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 05/09/2016 | 2040 On 02-February-17 | | | Bond Future | 9.58 | 94.2124 | 9.5757 | 94.2124 | 0.00 |
| 05/09/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 05/09/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 3849 | 4 | 3849 | 4 | 0.00 |
| 05/09/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 05/09/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 05/09/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 3680 | 4 | 3680 | 4 | 0.00 |
| 05/09/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 3767 | 4 | 3767 | 4 | 0.00 |
| 05/09/2016 | 2040 On 04-May-17 | | | Bond Future | 9.61 | 96.1168 | 9.6146 | 96.1168 | 0.00 |
| 05/09/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 05/09/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 4897 | 5 | 4897 | 5 | 0.00 |
| 05/09/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 4942 | 5 | 4942 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 4762 | 5 | 4762 | 5 | 0.00 |
| 05/09/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 4719 | 5 | 4719 | 5 | 0.00 |
| 05/09/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 4805 | 5 | 4805 | 5 | 0.00 |
| 05/09/2016 | 2044 On 03-November-16 | | | Bond Future | 9.56 | 93.9851 | 9.5560 | 93.9851 | 18,597.00 |
| 05/09/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 7590 | 7 | 7590 | 7 | 0.00 |
| 05/09/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 7521 | 7 | 7521 | 7 | 0.00 |
| 05/09/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 7658 | 7 | 7658 | 7 | 0.00 |
| 05/09/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 05/09/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 05/09/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 05/09/2016 | 2044 On 02-February-17 | | | Bond Future | 9.60 | 91.4221 | 9.5987 | 91.4221 | 0.00 |
| 05/09/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 4661 | 4 | 4661 | 4 | 0.00 |
| 05/09/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 4710 | 4 | 4710 | 4 | 0.00 |
| 05/09/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 4612 | 4 | 4612 | 4 | 0.00 |
| 05/09/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 05/09/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 05/09/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 05/09/2016 | 2044 On 04-May-17 | | | Bond Future | 9.64 | 93.2702 | 9.6365 | 93.2702 | 0.00 |
| 05/09/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 05/09/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 5022 | 5 | 5022 | 5 | 0.00 |
| 05/09/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 5112 | 5 | 5112 | 5 | 0.00 |
| 05/09/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 4729 | 5 | 4729 | 5 | 0.00 |
| 05/09/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 4772 | 5 | 4772 | 5 | 0.00 |
| 05/09/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 4815 | 5 | 4815 | 5 | 0.00 |
| 05/09/2016 | 2046 On 03-November-16 | | | Bond Future | 133.28 | 133.2746 | 133.2792 | 133.2746 | 17,660.00 |
| 05/09/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 05/09/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 05/09/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 3801 | 4 | 3801 | 4 | 0.00 |
| 05/09/2016 | 2050 On 03-November-16 | | | Bond Future | 144.04 | 144.0345 | 144.0393 | 144.0345 | 21,628.00 |
| 05/09/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 5491 | 5 | 5491 | 5 | 0.00 |
| 05/09/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 5501 | 6 | 5501 | 6 | 0.00 |
| 05/09/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 5481 | 5 | 5481 | 5 | 0.00 |
| 05/09/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | AL37 On 03-November-16 | | | Index Future | 502.13 | 500.6300 | 502.1320 | 500.6300 | 14.00 |
| 05/09/2016 | AL37 On 02-February-17 | | | Index Future | 511.83 | 510.3170 | 511.8320 | 510.3170 | 0.00 |
| 05/09/2016 | AL7T On 03-November-16 | | | Index Future | 580.98 | 577.6320 | 580.9790 | 577.6320 | 9.00 |
| 05/09/2016 | AL7T On 02-February-17 | | | Index Future | 592.20 | 588.8090 | 592.2030 | 588.8090 | 0.00 |
| 05/09/2016 | ALBI On 03-November-16 | | | Index Future | 529.24 | 526.2430 | 529.2410 | 526.2430 | 718.00 |
| 05/09/2016 | ALBI On 02-February-17 | | | Index Future | 539.47 | 536.4260 | 539.4650 | 536.4260 | 0.00 |
| 05/09/2016 | ALBI On 04-May-17 | | | Index Future | 550.35 | 547.2610 | 550.3500 | 547.2610 | 0.00 |
| 05/09/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/09/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2016 | EL28 On 03-November-16 | | | Bond Future | 130.36 | 130.4903 | 130.3648 | 130.4903 | 0.00 |
| 05/09/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 05/09/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 05/09/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 05/09/2016 | EL28 On 02-February-17 | | | Bond Future | 132.89 | 133.0234 | 132.8917 | 133.0234 | 0.00 |
| 05/09/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 05/09/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 05/09/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 05/09/2016 | EL28 On 04-May-17 | | | Bond Future | 133.90 | 134.0328 | 133.8965 | 134.0328 | 0.00 |
| 05/09/2016 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 4003 | 4 | 4003 | 4 | 0.00 |
| 05/09/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 05/09/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 4023 | 4 | 4023 | 4 | 0.00 |
| 05/09/2016 | ES33 On 03-November-16 | | | Bond Future | 10.39 | 77.8370 | 10.3940 | 77.8370 | 8,789.00 |
| 05/09/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 5618 | 5 | 5618 | 5 | 0.00 |
| 05/09/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 5502 | 5 | 5502 | 5 | 0.00 |
| 05/09/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 5560 | 5 | 5560 | 5 | 0.00 |
| 05/09/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 02-February-17 | | | Bond Future | 10.47 | 79.3432 | 10.4728 | 79.3432 | 0.00 |
| 05/09/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 871 | 0 | 871 | 0 | 0.00 |
| 05/09/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 808 | 0 | 808 | 0 | 0.00 |
| 05/09/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 745 | 0 | 745 | 0 | 0.00 |
| 05/09/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 04-May-17 | | | Bond Future | 10.54 | 77.1508 | 10.5405 | 77.1508 | 0.00 |
| 05/09/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 05/09/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 05/09/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 05/09/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | ES42 On 03-November-16 | | | Bond Future | 10.51 | 82.0505 | 10.5121 | 82.0505 | 8,777.00 |
| 05/09/2016 | ES42 On 02-February-17 | | | Bond Future | 10.59 | 83.6385 | 10.5858 | 83.6385 | 0.00 |
| 05/09/2016 | ES42 On 04-May-17 | | | Bond Future | 10.65 | 81.0653 | 10.6533 | 81.0653 | 0.00 |
| 05/09/2016 | GOVI On 03-November-16 | | | GOVI | 527.24 | 524.4010 | 527.2390 | 524.4010 | 420.00 |
| 05/09/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 511290 | 48 | 511290 | 48 | 0.00 |
| 05/09/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 511090 | 48 | 511090 | 48 | 0.00 |
| 05/09/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 511190 | 48 | 511190 | 48 | 0.00 |
| 05/09/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GOVI On 02-February-17 | | | GOVI | 537.42 | 534.5480 | 537.4240 | 534.5480 | 27.00 |
| 05/09/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 41040 | 1 | 41040 | 1 | 0.00 |
| 05/09/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 40840 | 1 | 40840 | 1 | 0.00 |
| 05/09/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 40940 | 1 | 40940 | 1 | 0.00 |
| 05/09/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GOVI On 04-May-17 | | | GOVI | 548.27 | 545.3450 | 548.2680 | 545.3450 | 0.00 |
| 05/09/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2860680 | 283 | 2860680 | 283 | 0.00 |
| 05/09/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2860780 | 283 | 2860780 | 283 | 0.00 |
| 05/09/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2860880 | 283 | 2860880 | 283 | 0.00 |
| 05/09/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/09/2016 | IGOV On 03-November-16 | | | Index Future | 249.72 | 249.6870 | 249.7230 | 249.6870 | 1,023.00 |
| 05/09/2016 | IGOV On 02-February-17 | | | Index Future | 254.56 | 254.5340 | 254.5630 | 254.5340 | 57.00 |
| 05/09/2016 | IGOV On 04-May-17 | | | Index Future | 259.71 | 259.6900 | 259.7140 | 259.6900 | 0.00 |
| 05/09/2016 | ILBI On 03-November-16 | | | Index Future | 676.82 | 676.7780 | 676.8160 | 676.7780 | 0.00 |
| 05/09/2016 | ILBI On 02-February-17 | | | Index Future | 689.96 | 689.9210 | 689.9570 | 689.9210 | 155.00 |
| 05/09/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.08 | 100.0854 | 100.0819 | 100.0854 | 0.00 |
| 05/09/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.05 | 100.0628 | 100.0542 | 100.0628 | 0.00 |
| 05/09/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.73 | 99.7467 | 99.7299 | 99.7467 | 0.00 |
| 05/09/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.85 | 99.8775 | 99.8504 | 99.8775 | 0.00 |
| 05/09/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.20 | 100.2366 | 100.1987 | 100.2366 | 0.00 |
| 05/09/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.55 | 99.6011 | 99.5535 | 99.6011 | 0.00 |
| 05/09/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.30 | 99.3488 | 99.2952 | 99.3488 | 0.00 |
| 05/09/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.48 | 99.5204 | 99.4766 | 99.5204 | 0.00 |
| 05/09/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.77 | 98.9539 | 98.7704 | 98.9539 | 0.00 |
| 05/09/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 98.15 | 98.3431 | 98.1537 | 98.3431 | 0.00 |
| 05/09/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 97.51 | 97.7010 | 97.5068 | 97.7010 | 0.00 |
| 05/09/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.83 | 98.0274 | 97.8281 | 98.0274 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 99.12 | 99.4699 | 99.1226 | 99.4699 | 0.00 |
| 05/09/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 96.24 | 96.6009 | 96.2443 | 96.6009 | 0.00 |
| 05/09/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 95.05 | 95.4084 | 95.0475 | 95.4084 | 0.00 |
| 05/09/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 97.14 | 97.5013 | 97.1407 | 97.5013 | 218.00 |
| 05/09/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/09/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 05/09/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 05/09/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 05/09/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.40 | 92.5700 | 7.4000 | 92.5700 | 10.00 |
| 05/09/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.44 | 92.5200 | 7.4400 | 92.5200 | 0.00 |
| 05/09/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.47 | 92.4700 | 7.4700 | 92.4700 | 0.00 |
| 05/09/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.53 | 92.4200 | 7.5300 | 92.4200 | 0.00 |
| 05/09/2016 | JBAF On 18-January-17 | | | Jibar Tradeable Future | 7.56 | 92.3800 | 7.5600 | 92.3800 | 0.00 |
| 05/09/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.61 | 92.3300 | 7.6100 | 92.3300 | 0.00 |
| 05/09/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.64 | 92.3000 | 7.6400 | 92.3000 | 1,000.00 |
| 05/09/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.74 | 92.2200 | 7.7400 | 92.2200 | 0.00 |
| 05/09/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.76 | 92.2000 | 7.7600 | 92.2000 | 0.00 |
| 05/09/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.78 | 92.1900 | 7.7800 | 92.1900 | 0.00 |
| 05/09/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.79 | 92.1800 | 7.7900 | 92.1800 | 1,000.00 |
| 05/09/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 7.9800 | 92.0200 | 0.00 |
| 05/09/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 05/09/2016 | R023 On 03-November-16 | | | Bond Future | 8.58 | 97.0708 | 8.5841 | 97.0708 | 12,662.00 |
| 05/09/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 5209 | 5 | 5209 | 5 | 0.00 |
| 05/09/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 5252 | 5 | 5252 | 5 | 0.00 |
| 05/09/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 5294 | 5 | 5294 | 5 | 0.00 |
| 05/09/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 05/09/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 05/09/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 05/09/2016 | R023 On 02-February-17 | | | Bond Future | 8.63 | 98.9491 | 8.6278 | 98.9491 | 0.00 |
| 05/09/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 05/09/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 05/09/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 05/09/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 05/09/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 1230 | 1 | 1230 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 1265 | 1 | 1265 | 1 | 0.00 |
| 05/09/2016 | R023 On 04-May-17 | | | Bond Future | 8.65 | 97.0135 | 8.6498 | 97.0135 | 0.00 |
| 05/09/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 05/09/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 05/09/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 05/09/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 05/09/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 05/09/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 05/09/2016 | R035 On 03-November-16 | | | Bond Future | 9.43 | 96.2341 | 9.4350 | 96.2341 | 4,315.00 |
| 05/09/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 05/09/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 05/09/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 05/09/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R035 On 02-February-17 | | | Bond Future | 9.48 | 98.0962 | 9.4834 | 98.0962 | 0.00 |
| 05/09/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 05/09/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 05/09/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 05/09/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R035 On 04-May-17 | | | Bond Future | 9.52 | 95.5723 | 9.5193 | 95.5723 | 0.00 |
| 05/09/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 05/09/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 05/09/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 05/09/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/09/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | | | Bond Future | 8.87 | 114.0712 | 8.8716 | 114.0712 | 99,535.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.10 | Call | Bond Future | 2624 | 2 | 2624 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 5603 | 5 | 5603 | 5 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 4129 | 4 | 4129 | 4 | 1,425.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R186 On 03-November-16 | 8.52 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.82 | Call | Bond Future | 1516 | 1 | 1516 | 1 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 3094 | 3 | 3094 | 3 | 1,425.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.30 | Call | Bond Future | 358 | 0 | 358 | 0 | 150.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.90 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 5898 | 5 | 5898 | 5 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.90 | Put | Bond Future | 1599 | 2 | 1599 | 2 | 5,092.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.10 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 108.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 1377 | 2 | 1377 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.30 | Put | Bond Future | 4495 | 5 | 4495 | 5 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.52 | Put | Bond Future | 3228 | 4 | 3228 | 4 | 150.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 1438 | 2 | 1438 | 2 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 808 | 1 | 808 | 1 | 0.00 |
| 05/09/2016 | R186 On 03-November-16 | 8.82 | Put | Bond Future | 1881 | 2 | 1881 | 2 | 150.00 |
| 05/09/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 481 | 1 | 481 | 1 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | | | Bond Future | 8.91 | 110.9752 | 8.9129 | 110.9752 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 5162 | 5 | 5162 | 5 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 4690 | 4 | 4690 | 4 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 2269 | 2 | 2269 | 2 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 750.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 2640 | 2 | 2640 | 2 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 1199 | 1 | 1199 | 1 | 6,500.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 3124 | 4 | 3124 | 4 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 1389 | 2 | 1389 | 2 | 750.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 05/09/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 4695 | 5 | 4695 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 750.00 |
| 05/09/2016 | R186 On 04-May-17 | | | Bond Future | 8.94 | 113.2180 | 8.9433 | 113.2180 | 0.00 |
| 05/09/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 3248 | 3 | 3248 | 3 | 0.00 |
| 05/09/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 05/09/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 05/09/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 3576 | 4 | 3576 | 4 | 0.00 |
| 05/09/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 3542 | 4 | 3542 | 4 | 0.00 |
| 05/09/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 3508 | 4 | 3508 | 4 | 0.00 |
| 05/09/2016 | R197 On 03-November-16 | | | Bond Future | 303.29 | 303.2817 | 303.2903 | 303.2817 | 875.00 |
| 05/09/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 05/09/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 05/09/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 05/09/2016 | R202 On 03-November-16 | | | Bond Future | 249.87 | 249.8644 | 249.8727 | 249.8644 | 36,334.00 |
| 05/09/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 3987 | 4 | 3987 | 4 | 0.00 |
| 05/09/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 3997 | 4 | 3997 | 4 | 0.00 |
| 05/09/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 05/09/2016 | R203 On 03-November-16 | | | Bond Future | 7.68 | 101.6161 | 7.6754 | 101.6161 | 30,174.00 |
| 05/09/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 05/09/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 958 | 1 | 958 | 1 | 0.00 |
| 05/09/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 05/09/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/09/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/09/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/09/2016 | R203 On 02-February-17 | | | Bond Future | 7.64 | 103.5824 | 7.6389 | 103.5824 | 0.00 |
| 05/09/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 05/09/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 05/09/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 05/09/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 05/09/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 05/09/2016 | R203 On 04-May-17 | | | Bond Future | 7.14 | 101.5000 | 7.1430 | 101.5000 | 0.00 |
| 05/09/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 05/09/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 05/09/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 05/09/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 05/09/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 05/09/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 05/09/2016 | R204 On 03-November-16 | | | Bond Future | 7.90 | 103.1086 | 7.8966 | 103.1086 | 28,913.00 |
| 05/09/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 2482 | 2 | 2482 | 2 | 0.00 |
| 05/09/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 2519 | 2 | 2519 | 2 | 0.00 |
| 05/09/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 2501 | 2 | 2501 | 2 | 0.00 |
| 05/09/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/09/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/09/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/09/2016 | R204 On 02-February-17 | | | Bond Future | 7.91 | 101.0631 | 7.9071 | 101.0631 | 0.00 |
| 05/09/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 05/09/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 05/09/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 05/09/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 05/09/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 05/09/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 05/09/2016 | R204 On 04-May-17 | | | Bond Future | 7.87 | 103.1054 | 7.8654 | 103.1054 | 0.00 |
| 05/09/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 614 | 1 | 614 | 1 | 0.00 |
| 05/09/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 05/09/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 05/09/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 05/09/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 05/09/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-November-16 | | | Bond Future | 8.15 | 99.5669 | 8.1518 | 99.5669 | 52,265.00 |
| 05/09/2016 | R207 On 03-November-16 | 7.94 | Call | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 05/09/2016 | R207 On 03-November-16 | 7.93 | Call | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 05/09/2016 | R207 On 03-November-16 | 7.95 | Call | Bond Future | 323 | 0 | 323 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R207 On 03-November-16 | 7.95 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-November-16 | 7.94 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-November-16 | 7.93 | Put | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | | | Bond Future | 8.18 | 97.8509 | 8.1798 | 97.8509 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2057 | 2 | 2057 | 2 | 62.00 |
| 05/09/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 05/09/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 05/09/2016 | R207 On 04-May-17 | | | Bond Future | 8.19 | 99.8283 | 8.1867 | 99.8283 | 0.00 |
| 05/09/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 05/09/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 05/09/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 05/09/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 05/09/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 05/09/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | | | Bond Future | 8.15 | 98.2825 | 8.1524 | 98.2825 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1100 | 1 | 1100 | 1 | 51.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 05/09/2016 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 05/09/2016 | R208 On 03-November-16 | | | Bond Future | 8.34 | 94.6824 | 8.3416 | 94.6824 | 30,188.00 |
| 05/09/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 4181 | 4 | 4181 | 4 | 0.00 |
| 05/09/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 05/09/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 05/09/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 05/09/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 05/09/2016 | R208 On 02-February-17 | | | Bond Future | 8.38 | 96.5147 | 8.3792 | 96.5147 | 0.00 |
| 05/09/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1641 | 1 | 1641 | 1 | 0.00 |
| 05/09/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1620 | 1 | 1620 | 1 | 0.00 |
| 05/09/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1661 | 2 | 1661 | 2 | 0.00 |
| 05/09/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 05/09/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 05/09/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 05/09/2016 | R208 On 04-May-17 | | | Bond Future | 8.39 | 95.0605 | 8.3942 | 95.0605 | 0.00 |
| 05/09/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 05/09/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 05/09/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1363 | 1 | 1363 | 1 | 0.00 |
| 05/09/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 1423 | 2 | 1423 | 2 | 0.00 |
| 05/09/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 1393 | 2 | 1393 | 2 | 0.00 |
| 05/09/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 1408 | 2 | 1408 | 2 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | | | Bond Future | 9.39 | 72.3634 | 9.3901 | 72.3634 | 37,619.00 |
| 05/09/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 5770 | 5 | 5770 | 5 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 5879 | 5 | 5879 | 5 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 5824 | 5 | 5824 | 5 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.05 | Call | Bond Future | 808 | 1 | 808 | 1 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.45 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 8.81 | Call | Bond Future | 404 | 0 | 404 | 0 | 345.00 |
| 05/09/2016 | R209 On 03-November-16 | 8.87 | Call | Bond Future | 486 | 0 | 486 | 0 | 250.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.42 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 120.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.04 | Call | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.34 | Call | Bond Future | 1597 | 1 | 1597 | 1 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.45 | Put | Bond Future | 1570 | 2 | 1570 | 2 | 250.00 |
| 05/09/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.05 | Put | Bond Future | 3228 | 4 | 3228 | 4 | 250.00 |
| 05/09/2016 | R209 On 03-November-16 | 8.81 | Put | Bond Future | 4605 | 5 | 4605 | 5 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.04 | Put | Bond Future | 3280 | 4 | 3280 | 4 | 345.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.42 | Put | Bond Future | 1667 | 2 | 1667 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R209 On 03-November-16 | 8.87 | Put | Bond Future | 4236 | 5 | 4236 | 5 | 0.00 |
| 05/09/2016 | R209 On 03-November-16 | 9.34 | Put | Bond Future | 1947 | 2 | 1947 | 2 | 345.00 |
| 05/09/2016 | R209 On 02-February-17 | | | Bond Future | 9.43 | 73.7638 | 9.4311 | 73.7638 | 0.00 |
| 05/09/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 05/09/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 05/09/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 05/09/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 05/09/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 2486 | 3 | 2486 | 3 | 0.00 |
| 05/09/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 2456 | 3 | 2456 | 3 | 0.00 |
| 05/09/2016 | R209 On 04-May-17 | | | Bond Future | 9.46 | 72.1023 | 9.4638 | 72.1023 | 0.00 |
| 05/09/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 3621 | 3 | 3621 | 3 | 0.00 |
| 05/09/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 3690 | 3 | 3690 | 3 | 0.00 |
| 05/09/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 3655 | 3 | 3655 | 3 | 0.00 |
| 05/09/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 05/09/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 3613 | 4 | 3613 | 4 | 0.00 |
| 05/09/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 3579 | 4 | 3579 | 4 | 0.00 |
| 05/09/2016 | R210 On 03-November-16 | | | Bond Future | 186.69 | 186.8671 | 186.6856 | 186.8671 | 2,182.00 |
| 05/09/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 05/09/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 2234 | 2 | 2234 | 2 | 0.00 |
| 05/09/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 05/09/2016 | R211 On 03-November-16 | | | Bond Future | 141.72 | 141.7097 | 141.7155 | 141.7097 | 56.00 |
| 05/09/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 05/09/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 05/09/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 05/09/2016 | R212 On 03-November-16 | | | Bond Future | 148.10 | 148.0936 | 148.0978 | 148.0936 | 3,838.00 |
| 05/09/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 05/09/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 05/09/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/09/2016 | R213 On 03-November-16 | | | Bond Future | 9.26 | 82.9753 | 9.2634 | 82.9753 | 42,521.00 |
| 05/09/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 6113 | 6 | 6113 | 6 | 0.00 |
| 05/09/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |
| 05/09/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 6169 | 6 | 6169 | 6 | 0.00 |
| 05/09/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 05/09/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 05/09/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 05/09/2016 | R213 On 02-February-17 | | | Bond Future | 9.31 | 84.5809 | 9.3090 | 84.5809 | 0.00 |
| 05/09/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 05/09/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 05/09/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 3082 | 3 | 3082 | 3 | 0.00 |
| 05/09/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 2434 | 3 | 2434 | 3 | 0.00 |
| 05/09/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 2373 | 3 | 2373 | 3 | 0.00 |
| 05/09/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 2403 | 3 | 2403 | 3 | 0.00 |
| 05/09/2016 | R213 On 04-May-17 | | | Bond Future | 9.34 | 82.7358 | 9.3417 | 82.7358 | 0.00 |
| 05/09/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 3575 | 3 | 3575 | 3 | 0.00 |
| 05/09/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 3541 | 3 | 3541 | 3 | 0.00 |
| 05/09/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 3507 | 3 | 3507 | 3 | 0.00 |
| 05/09/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 3419 | 4 | 3419 | 4 | 0.00 |
| 05/09/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 3387 | 4 | 3387 | 4 | 0.00 |
| 05/09/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 3451 | 4 | 3451 | 4 | 0.00 |
| 05/09/2016 | R214 On 03-November-16 | | | Bond Future | 9.48 | 72.5699 | 9.4811 | 72.5699 | 29,194.00 |
| 05/09/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 6099 | 6 | 6099 | 6 | 0.00 |
| 05/09/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 5987 | 6 | 5987 | 6 | 0.00 |
| 05/09/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 05/09/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 05/09/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 05/09/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 05/09/2016 | R214 On 02-February-17 | | | Bond Future | 9.52 | 73.9742 | 9.5241 | 73.9742 | 0.00 |
| 05/09/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 3522 | 3 | 3522 | 3 | 0.00 |
| 05/09/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 3483 | 3 | 3483 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 05/09/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 2487 | 3 | 2487 | 3 | 0.00 |
| 05/09/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 2456 | 3 | 2456 | 3 | 0.00 |
| 05/09/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 2518 | 3 | 2518 | 3 | 0.00 |
| 05/09/2016 | R214 On 04-May-17 | | | Bond Future | 9.56 | 72.1687 | 9.5561 | 72.1687 | 0.00 |
| 05/09/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 05/09/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 3814 | 4 | 3814 | 4 | 0.00 |
| 05/09/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 3850 | 4 | 3850 | 4 | 0.00 |
| 05/09/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 05/09/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 05/09/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 3716 | 4 | 3716 | 4 | 0.00 |
| 05/09/2016 | R248 On 03-November-16 | | | Bond Future | 9.53 | 93.3167 | 9.5271 | 93.3167 | 61,875.00 |
| 05/09/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 7767 | 7 | 7767 | 7 | 0.00 |
| 05/09/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 7697 | 7 | 7697 | 7 | 0.00 |
| 05/09/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 7627 | 7 | 7627 | 7 | 0.00 |
| 05/09/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 05/09/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 05/09/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 05/09/2016 | R248 On 02-February-17 | | | Bond Future | 9.57 | 95.1223 | 9.5714 | 95.1223 | 0.00 |
| 05/09/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 4888 | 5 | 4888 | 5 | 0.00 |
| 05/09/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 4939 | 5 | 4939 | 5 | 0.00 |
| 05/09/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 4990 | 5 | 4990 | 5 | 0.00 |
| 05/09/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 3150 | 3 | 3150 | 3 | 0.00 |
| 05/09/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 05/09/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 05/09/2016 | R248 On 04-May-17 | | | Bond Future | 9.60 | 92.6018 | 9.6047 | 92.6018 | 0.00 |
| 05/09/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 5369 | 5 | 5369 | 5 | 0.00 |
| 05/09/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 5321 | 5 | 5321 | 5 | 0.00 |
| 05/09/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 5275 | 5 | 5275 | 5 | 0.00 |
| 05/09/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 05/09/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 05/09/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 4864 | 5 | 4864 | 5 | 0.00 |