



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2025 On 03-November-16 |        |              | Bond Future | 128.76    | 128.8443                      | 128.7611  | 128.8443                        | 2,542.00      |
| 20/10/2016 | 2025 On 03-November-16 | 129.21 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-November-16 | 129.22 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-November-16 | 129.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-November-16 | 129.22 | Put          | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-November-16 | 129.21 | Put          | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-November-16 | 129.23 | Put          | Bond Future | 469       | 0                             | 469       | 0                               | 0.00          |
| 20/10/2016 | 2025 On 02-February-17 |        |              | Bond Future | 129.95    | 130.0305                      | 129.9452  | 130.0305                        | 0.00          |
| 20/10/2016 | 2025 On 02-February-17 | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 02-February-17 | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 02-February-17 | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 02-February-17 | 129.99 | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 02-February-17 | 130.00 | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 02-February-17 | 130.01 | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 04-May-17      |        |              | Bond Future | 132.52    | 132.6076                      | 132.5190  | 132.6076                        | 0.00          |
| 20/10/2016 | 2025 On 04-May-17      | 132.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 04-May-17      | 132.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 04-May-17      | 132.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 04-May-17      | 132.57 | Put          | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 04-May-17      | 132.58 | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 04-May-17      | 132.56 | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-August-17   |        |              | Bond Future | 133.92    | 134.0119                      | 133.9205  | 134.0119                        | 0.00          |
| 20/10/2016 | 2025 On 03-August-17   | 133.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-August-17   | 133.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-August-17   | 133.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-August-17   | 133.96 | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-August-17   | 133.98 | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 20/10/2016 | 2025 On 03-August-17   | 133.97 | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-November-16 |        |              | Bond Future | 9.18      | 93.2326                       | 9.1775    | 93.2326                         | 26,843.00     |
| 20/10/2016 | 2030 On 03-November-16 | 9.33   | Call         | Bond Future | 1073      | 1                             | 1073      | 1                               | 0.00          |
| 20/10/2016 | 2030 On 03-November-16 | 9.34   | Call         | Bond Future | 1143      | 1                             | 1143      | 1                               | 0.00          |
| 20/10/2016 | 2030 On 03-November-16 | 9.35   | Call         | Bond Future | 1213      | 1                             | 1213      | 1                               | 0.00          |
| 20/10/2016 | 2030 On 03-November-16 | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-November-16 | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2030 On 03-November-16 | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 02-February-17 |        |              | Bond Future | 9.22      | 91.0051                       | 9.2225    | 91.0051                         | 7,470.00      |
| 20/10/2016 | 2030 On 02-February-17 | 9.29   | Call         | Bond Future | 471       | 0                             | 471       | 0                               | 0.00          |
| 20/10/2016 | 2030 On 02-February-17 | 9.31   | Call         | Bond Future | 610       | 1                             | 610       | 1                               | 0.00          |
| 20/10/2016 | 2030 On 02-February-17 | 9.30   | Call         | Bond Future | 540       | 1                             | 540       | 1                               | 0.00          |
| 20/10/2016 | 2030 On 02-February-17 | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 02-February-17 | 9.31   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 02-February-17 | 9.29   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 04-May-17      |        |              | Bond Future | 9.26      | 92.8039                       | 9.2642    | 92.8039                         | 0.00          |
| 20/10/2016 | 2030 On 04-May-17      | 9.34   | Call         | Bond Future | 521       | 1                             | 521       | 1                               | 0.00          |
| 20/10/2016 | 2030 On 04-May-17      | 9.33   | Call         | Bond Future | 453       | 0                             | 453       | 0                               | 0.00          |
| 20/10/2016 | 2030 On 04-May-17      | 9.32   | Call         | Bond Future | 384       | 0                             | 384       | 0                               | 0.00          |
| 20/10/2016 | 2030 On 04-May-17      | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 04-May-17      | 9.32   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 04-May-17      | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-August-17   |        |              | Bond Future | 9.30      | 90.7072                       | 9.2969    | 90.7072                         | 0.00          |
| 20/10/2016 | 2030 On 03-August-17   | 9.33   | Call         | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-August-17   | 9.34   | Call         | Bond Future | 293       | 0                             | 293       | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-August-17   | 9.35   | Call         | Bond Future | 361       | 0                             | 361       | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-August-17   | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-August-17   | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2030 On 03-August-17   | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2032 On 03-November-16 |        |              | Bond Future | 9.28      | 92.5667                       | 9.2778    | 92.5667                         | 13,093.00     |
| 20/10/2016 | 2032 On 03-November-16 | 10.29  | Call         | Bond Future | 7261      | 7                             | 7261      | 7                               | 0.00          |
| 20/10/2016 | 2032 On 03-November-16 | 10.28  | Call         | Bond Future | 7193      | 7                             | 7193      | 7                               | 0.00          |
| 20/10/2016 | 2032 On 03-November-16 | 10.30  | Call         | Bond Future | 7328      | 7                             | 7328      | 7                               | 0.00          |
| 20/10/2016 | 2032 On 03-November-16 | 10.28  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | 2032 On 03-November-16 | 10.29  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | 2032 On 03-November-16 | 10.30  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | 2032 On 02-February-17 |        |              | Bond Future | 9.33      | 94.3324                       | 9.3252    | 94.3324                         | 1,000.00      |
| 20/10/2016 | 2032 On 02-February-17 | 9.51   | Call         | Bond Future | 3281      | 3                             | 3281      | 3                               | 0.00          |
| 20/10/2016 | 2032 On 02-February-17 | 9.53   | Call         | Bond Future | 3369      | 3                             | 3369      | 3                               | 0.00          |
| 20/10/2016 | 2032 On 02-February-17 | 9.52   | Call         | Bond Future | 3325      | 3                             | 3325      | 3                               | 0.00          |
| 20/10/2016 | 2032 On 02-February-17 | 9.51   | Put          | Bond Future | 1906      | 2                             | 1906      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2032 On 02-February-17 | 9.53   | Put          | Bond Future | 1847      | 2                             | 1847      | 2                               | 0.00          |
| 20/10/2016 | 2032 On 02-February-17 | 9.52   | Put          | Bond Future | 1876      | 2                             | 1876      | 2                               | 0.00          |
| 20/10/2016 | 2032 On 04-May-17      |        |              | Bond Future | 9.37      | 92.0366                       | 9.3655    | 92.0366                         | 0.00          |
| 20/10/2016 | 2032 On 04-May-17      | 9.46   | Call         | Bond Future | 3835      | 4                             | 3835      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 04-May-17      | 9.45   | Call         | Bond Future | 3796      | 4                             | 3796      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 04-May-17      | 9.44   | Call         | Bond Future | 3758      | 4                             | 3758      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 04-May-17      | 9.45   | Put          | Bond Future | 3171      | 3                             | 3171      | 3                               | 0.00          |
| 20/10/2016 | 2032 On 04-May-17      | 9.46   | Put          | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 20/10/2016 | 2032 On 04-May-17      | 9.44   | Put          | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 20/10/2016 | 2032 On 03-August-17   |        |              | Bond Future | 9.40      | 93.9318                       | 9.3959    | 93.9318                         | 0.00          |
| 20/10/2016 | 2032 On 03-August-17   | 9.44   | Call         | Bond Future | 4381      | 4                             | 4381      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 03-August-17   | 9.45   | Call         | Bond Future | 4418      | 4                             | 4418      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 03-August-17   | 9.43   | Call         | Bond Future | 4344      | 4                             | 4344      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 03-August-17   | 9.45   | Put          | Bond Future | 4022      | 4                             | 4022      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 03-August-17   | 9.43   | Put          | Bond Future | 4094      | 4                             | 4094      | 4                               | 0.00          |
| 20/10/2016 | 2032 On 03-August-17   | 9.44   | Put          | Bond Future | 4058      | 4                             | 4058      | 4                               | 0.00          |
| 20/10/2016 | 2033 On 03-November-16 |        |              | Bond Future | 107.69    | 107.6801                      | 107.6923  | 107.6801                        | 5,045.00      |
| 20/10/2016 | 2033 On 03-November-16 | 109.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-November-16 | 109.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-November-16 | 109.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-November-16 | 109.16 | Put          | Bond Future | 1468      | 1                             | 1468      | 1                               | 0.00          |
| 20/10/2016 | 2033 On 03-November-16 | 109.17 | Put          | Bond Future | 1478      | 1                             | 1478      | 1                               | 0.00          |
| 20/10/2016 | 2033 On 03-November-16 | 109.18 | Put          | Bond Future | 1488      | 1                             | 1488      | 1                               | 0.00          |
| 20/10/2016 | 2033 On 02-February-17 |        |              | Bond Future | 109.75    | 109.7408                      | 109.7526  | 109.7408                        | 0.00          |
| 20/10/2016 | 2033 On 02-February-17 | 109.71 | Call         | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 02-February-17 | 109.70 | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 02-February-17 | 109.72 | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 02-February-17 | 109.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 02-February-17 | 109.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 02-February-17 | 109.70 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 04-May-17      |        |              | Bond Future | 110.89    | 110.8765                      | 110.8873  | 110.8765                        | 0.00          |
| 20/10/2016 | 2033 On 04-May-17      | 110.83 | Call         | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 04-May-17      | 110.84 | Call         | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 04-May-17      | 110.85 | Call         | Bond Future | 37        | 0                             | 37        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2033 On 04-May-17      | 110.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 04-May-17      | 110.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 04-May-17      | 110.83 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-August-17   |        |              | Bond Future | 113.17    | 113.1646                      | 113.1748  | 113.1646                        | 0.00          |
| 20/10/2016 | 2033 On 03-August-17   | 113.14 | Call         | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-August-17   | 113.12 | Call         | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-August-17   | 113.13 | Call         | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-August-17   | 113.12 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-August-17   | 113.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2033 On 03-August-17   | 113.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2037 On 03-November-16 |        |              | Bond Future | 9.42      | 94.1384                       | 9.4174    | 94.1384                         | 33,659.00     |
| 20/10/2016 | 2037 On 03-November-16 | 10.35  | Call         | Bond Future | 7331      | 7                             | 7331      | 7                               | 0.00          |
| 20/10/2016 | 2037 On 03-November-16 | 10.37  | Call         | Bond Future | 7477      | 8                             | 7477      | 8                               | 0.00          |
| 20/10/2016 | 2037 On 03-November-16 | 10.36  | Call         | Bond Future | 7404      | 7                             | 7404      | 7                               | 0.00          |
| 20/10/2016 | 2037 On 03-November-16 | 10.36  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/10/2016 | 2037 On 03-November-16 | 10.37  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/10/2016 | 2037 On 03-November-16 | 10.35  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/10/2016 | 2037 On 02-February-17 |        |              | Bond Future | 9.46      | 91.6778                       | 9.4621    | 91.6778                         | 16,875.00     |
| 20/10/2016 | 2037 On 02-February-17 | 9.68   | Call         | Bond Future | 3873      | 4                             | 3873      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 02-February-17 | 9.66   | Call         | Bond Future | 3776      | 4                             | 3776      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 02-February-17 | 9.67   | Call         | Bond Future | 3824      | 4                             | 3824      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 02-February-17 | 9.66   | Put          | Bond Future | 2156      | 2                             | 2156      | 2                               | 0.00          |
| 20/10/2016 | 2037 On 02-February-17 | 9.67   | Put          | Bond Future | 2124      | 2                             | 2124      | 2                               | 0.00          |
| 20/10/2016 | 2037 On 02-February-17 | 9.68   | Put          | Bond Future | 2091      | 2                             | 2091      | 2                               | 0.00          |
| 20/10/2016 | 2037 On 04-May-17      |        |              | Bond Future | 9.50      | 93.4898                       | 9.5039    | 93.4898                         | 0.00          |
| 20/10/2016 | 2037 On 04-May-17      | 9.59   | Call         | Bond Future | 4296      | 4                             | 4296      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 04-May-17      | 9.58   | Call         | Bond Future | 4254      | 4                             | 4254      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 04-May-17      | 9.60   | Call         | Bond Future | 4339      | 4                             | 4339      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 04-May-17      | 9.58   | Put          | Bond Future | 3631      | 4                             | 3631      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 04-May-17      | 9.59   | Put          | Bond Future | 3592      | 4                             | 3592      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 04-May-17      | 9.60   | Put          | Bond Future | 3554      | 4                             | 3554      | 4                               | 0.00          |
| 20/10/2016 | 2037 On 03-August-17   |        |              | Bond Future | 9.54      | 91.1569                       | 9.5380    | 91.1569                         | 0.00          |
| 20/10/2016 | 2037 On 03-August-17   | 9.58   | Call         | Bond Future | 4959      | 5                             | 4959      | 5                               | 0.00          |
| 20/10/2016 | 2037 On 03-August-17   | 9.57   | Call         | Bond Future | 4918      | 5                             | 4918      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2037 On 03-August-17   | 9.56   | Call         | Bond Future | 4877      | 5                             | 4877      | 5                               | 0.00          |
| 20/10/2016 | 2037 On 03-August-17   | 9.56   | Put          | Bond Future | 4699      | 5                             | 4699      | 5                               | 0.00          |
| 20/10/2016 | 2037 On 03-August-17   | 9.57   | Put          | Bond Future | 4658      | 5                             | 4658      | 5                               | 0.00          |
| 20/10/2016 | 2037 On 03-August-17   | 9.58   | Put          | Bond Future | 4618      | 5                             | 4618      | 5                               | 0.00          |
| 20/10/2016 | 2038 On 03-November-16 |        |              | Bond Future | 135.96    | 136.4038                      | 135.9574  | 136.4038                        | 19,405.00     |
| 20/10/2016 | 2038 On 03-November-16 | 136.33 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-November-16 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-November-16 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-November-16 | 136.32 | Put          | Bond Future | 363       | 0                             | 363       | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-November-16 | 136.33 | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-November-16 | 136.31 | Put          | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 20/10/2016 | 2038 On 02-February-17 |        |              | Bond Future | 137.12    | 137.5747                      | 137.1194  | 137.5747                        | 779.00        |
| 20/10/2016 | 2038 On 02-February-17 | 137.05 | Call         | Bond Future | 69        | 1                             | 69        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 02-February-17 | 137.07 | Call         | Bond Future | 49        | 1                             | 49        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 02-February-17 | 137.06 | Call         | Bond Future | 59        | 1                             | 59        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 02-February-17 | 137.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 02-February-17 | 137.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 02-February-17 | 137.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 04-May-17      |        |              | Bond Future | 139.84    | 140.3013                      | 139.8353  | 140.3013                        | 0.00          |
| 20/10/2016 | 2038 On 04-May-17      | 139.77 | Call         | Bond Future | 65        | 1                             | 65        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 04-May-17      | 139.79 | Call         | Bond Future | 45        | 1                             | 45        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 04-May-17      | 139.78 | Call         | Bond Future | 55        | 1                             | 55        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 04-May-17      | 139.78 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 04-May-17      | 139.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 04-May-17      | 139.77 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-August-17   |        |              | Bond Future | 141.22    | 141.6980                      | 141.2211  | 141.6980                        | 0.00          |
| 20/10/2016 | 2038 On 03-August-17   | 141.17 | Call         | Bond Future | 51        | 1                             | 51        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 03-August-17   | 141.16 | Call         | Bond Future | 61        | 1                             | 61        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 03-August-17   | 141.18 | Call         | Bond Future | 41        | 1                             | 41        | 1                               | 0.00          |
| 20/10/2016 | 2038 On 03-August-17   | 141.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-August-17   | 141.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2038 On 03-August-17   | 141.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2040 On 03-November-16 |        |              | Bond Future | 9.46      | 98.1448                       | 9.4573    | 98.1448                         | 4,818.00      |
| 20/10/2016 | 2040 On 03-November-16 | 9.71   | Call         | Bond Future | 2600      | 3                             | 2600      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2040 On 03-November-16 | 9.69   | Call         | Bond Future | 2466      | 2                             | 2466      | 2                               | 0.00          |
| 20/10/2016 | 2040 On 03-November-16 | 9.70   | Call         | Bond Future | 2532      | 3                             | 2532      | 3                               | 0.00          |
| 20/10/2016 | 2040 On 03-November-16 | 9.69   | Put          | Bond Future | 405       | 0                             | 405       | 0                               | 0.00          |
| 20/10/2016 | 2040 On 03-November-16 | 9.70   | Put          | Bond Future | 385       | 0                             | 385       | 0                               | 0.00          |
| 20/10/2016 | 2040 On 03-November-16 | 9.71   | Put          | Bond Future | 366       | 0                             | 366       | 0                               | 0.00          |
| 20/10/2016 | 2040 On 02-February-17 |        |              | Bond Future | 9.50      | 95.5102                       | 9.5018    | 95.5102                         | 0.00          |
| 20/10/2016 | 2040 On 02-February-17 | 9.58   | Call         | Bond Future | 3521      | 4                             | 3521      | 4                               | 0.00          |
| 20/10/2016 | 2040 On 02-February-17 | 9.59   | Call         | Bond Future | 3568      | 4                             | 3568      | 4                               | 0.00          |
| 20/10/2016 | 2040 On 02-February-17 | 9.60   | Call         | Bond Future | 3616      | 4                             | 3616      | 4                               | 0.00          |
| 20/10/2016 | 2040 On 02-February-17 | 9.59   | Put          | Bond Future | 2786      | 3                             | 2786      | 3                               | 0.00          |
| 20/10/2016 | 2040 On 02-February-17 | 9.60   | Put          | Bond Future | 2746      | 3                             | 2746      | 3                               | 0.00          |
| 20/10/2016 | 2040 On 02-February-17 | 9.58   | Put          | Bond Future | 2827      | 3                             | 2827      | 3                               | 0.00          |
| 20/10/2016 | 2040 On 04-May-17      |        |              | Bond Future | 9.54      | 97.3981                       | 9.5433    | 97.3981                         | 0.00          |
| 20/10/2016 | 2040 On 04-May-17      | 9.62   | Call         | Bond Future | 4645      | 5                             | 4645      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 04-May-17      | 9.63   | Call         | Bond Future | 4690      | 5                             | 4690      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 04-May-17      | 9.64   | Call         | Bond Future | 4736      | 5                             | 4736      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 04-May-17      | 9.63   | Put          | Bond Future | 3928      | 4                             | 3928      | 4                               | 0.00          |
| 20/10/2016 | 2040 On 04-May-17      | 9.64   | Put          | Bond Future | 3886      | 4                             | 3886      | 4                               | 0.00          |
| 20/10/2016 | 2040 On 04-May-17      | 9.62   | Put          | Bond Future | 3970      | 4                             | 3970      | 4                               | 0.00          |
| 20/10/2016 | 2040 On 03-August-17   |        |              | Bond Future | 9.58      | 94.8952                       | 9.5775    | 94.8952                         | 0.00          |
| 20/10/2016 | 2040 On 03-August-17   | 9.61   | Call         | Bond Future | 5374      | 5                             | 5374      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 03-August-17   | 9.63   | Call         | Bond Future | 5462      | 5                             | 5462      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 03-August-17   | 9.62   | Call         | Bond Future | 5418      | 5                             | 5418      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 03-August-17   | 9.62   | Put          | Bond Future | 5047      | 5                             | 5047      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 03-August-17   | 9.61   | Put          | Bond Future | 5090      | 5                             | 5090      | 5                               | 0.00          |
| 20/10/2016 | 2040 On 03-August-17   | 9.63   | Put          | Bond Future | 5003      | 5                             | 5003      | 5                               | 0.00          |
| 20/10/2016 | 2044 On 03-November-16 |        |              | Bond Future | 9.47      | 95.3841                       | 9.4721    | 95.3841                         | 19,783.00     |
| 20/10/2016 | 2044 On 03-November-16 | 10.42  | Call         | Bond Future | 8014      | 8                             | 8014      | 8                               | 0.00          |
| 20/10/2016 | 2044 On 03-November-16 | 10.43  | Call         | Bond Future | 8091      | 8                             | 8091      | 8                               | 0.00          |
| 20/10/2016 | 2044 On 03-November-16 | 10.41  | Call         | Bond Future | 7936      | 8                             | 7936      | 8                               | 0.00          |
| 20/10/2016 | 2044 On 03-November-16 | 10.43  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/10/2016 | 2044 On 03-November-16 | 10.42  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/10/2016 | 2044 On 03-November-16 | 10.41  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/10/2016 | 2044 On 02-February-17 |        |              | Bond Future | 9.52      | 92.8220                       | 9.5151    | 92.8220                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2044 On 02-February-17 | 9.77   | Call         | Bond Future | 4435      | 4                             | 4435      | 4                               | 0.00          |
| 20/10/2016 | 2044 On 02-February-17 | 9.76   | Call         | Bond Future | 4382      | 4                             | 4382      | 4                               | 0.00          |
| 20/10/2016 | 2044 On 02-February-17 | 9.78   | Call         | Bond Future | 4488      | 5                             | 4488      | 5                               | 0.00          |
| 20/10/2016 | 2044 On 02-February-17 | 9.77   | Put          | Bond Future | 2177      | 2                             | 2177      | 2                               | 0.00          |
| 20/10/2016 | 2044 On 02-February-17 | 9.78   | Put          | Bond Future | 2144      | 2                             | 2144      | 2                               | 0.00          |
| 20/10/2016 | 2044 On 02-February-17 | 9.76   | Put          | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |
| 20/10/2016 | 2044 On 04-May-17      |        |              | Bond Future | 9.56      | 94.6567                       | 9.5551    | 94.6567                         | 0.00          |
| 20/10/2016 | 2044 On 04-May-17      | 9.67   | Call         | Bond Future | 4904      | 5                             | 4904      | 5                               | 0.00          |
| 20/10/2016 | 2044 On 04-May-17      | 9.68   | Call         | Bond Future | 4951      | 5                             | 4951      | 5                               | 0.00          |
| 20/10/2016 | 2044 On 04-May-17      | 9.66   | Call         | Bond Future | 4858      | 5                             | 4858      | 5                               | 0.00          |
| 20/10/2016 | 2044 On 04-May-17      | 9.68   | Put          | Bond Future | 3842      | 4                             | 3842      | 4                               | 0.00          |
| 20/10/2016 | 2044 On 04-May-17      | 9.67   | Put          | Bond Future | 3883      | 4                             | 3883      | 4                               | 0.00          |
| 20/10/2016 | 2044 On 04-May-17      | 9.66   | Put          | Bond Future | 3925      | 4                             | 3925      | 4                               | 0.00          |
| 20/10/2016 | 2044 On 03-August-17   |        |              | Bond Future | 9.59      | 92.2226                       | 9.5882    | 92.2226                         | 0.00          |
| 20/10/2016 | 2044 On 03-August-17   | 9.62   | Call         | Bond Future | 5470      | 6                             | 5470      | 6                               | 0.00          |
| 20/10/2016 | 2044 On 03-August-17   | 9.64   | Call         | Bond Future | 5559      | 6                             | 5559      | 6                               | 0.00          |
| 20/10/2016 | 2044 On 03-August-17   | 9.63   | Call         | Bond Future | 5514      | 6                             | 5514      | 6                               | 0.00          |
| 20/10/2016 | 2044 On 03-August-17   | 9.62   | Put          | Bond Future | 5187      | 5                             | 5187      | 5                               | 0.00          |
| 20/10/2016 | 2044 On 03-August-17   | 9.63   | Put          | Bond Future | 5143      | 5                             | 5143      | 5                               | 0.00          |
| 20/10/2016 | 2044 On 03-August-17   | 9.64   | Put          | Bond Future | 5099      | 5                             | 5099      | 5                               | 0.00          |
| 20/10/2016 | 2046 On 03-November-16 |        |              | Bond Future | 135.34    | 135.3241                      | 135.3391  | 135.3241                        | 17,487.00     |
| 20/10/2016 | 2046 On 03-November-16 | 137.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 03-November-16 | 137.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 03-November-16 | 137.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 03-November-16 | 137.09 | Put          | Bond Future | 1751      | 2                             | 1751      | 2                               | 0.00          |
| 20/10/2016 | 2046 On 03-November-16 | 137.07 | Put          | Bond Future | 1731      | 2                             | 1731      | 2                               | 0.00          |
| 20/10/2016 | 2046 On 03-November-16 | 137.08 | Put          | Bond Future | 1741      | 2                             | 1741      | 2                               | 0.00          |
| 20/10/2016 | 2046 On 02-February-17 |        |              | Bond Future | 137.93    | 137.9137                      | 137.9286  | 137.9137                        | 0.00          |
| 20/10/2016 | 2046 On 02-February-17 | 137.13 | Call         | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 02-February-17 | 137.14 | Call         | Bond Future | 789       | 1                             | 789       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 02-February-17 | 137.15 | Call         | Bond Future | 779       | 1                             | 779       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 02-February-17 | 137.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 02-February-17 | 137.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 02-February-17 | 137.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2046 On 04-May-17      |        |              | Bond Future | 139.13    | 139.1190                      | 139.1325  | 139.1190                        | 0.00          |
| 20/10/2016 | 2046 On 04-May-17      | 138.34 | Call         | Bond Future | 792       | 1                             | 792       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 04-May-17      | 138.33 | Call         | Bond Future | 802       | 1                             | 802       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 04-May-17      | 138.32 | Call         | Bond Future | 812       | 1                             | 812       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 04-May-17      | 138.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 04-May-17      | 138.34 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 04-May-17      | 138.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 03-August-17   |        |              | Bond Future | 142.00    | 141.9900                      | 142.0027  | 141.9900                        | 0.00          |
| 20/10/2016 | 2046 On 03-August-17   | 141.19 | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 03-August-17   | 141.17 | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 03-August-17   | 141.18 | Call         | Bond Future | 823       | 1                             | 823       | 1                               | 0.00          |
| 20/10/2016 | 2046 On 03-August-17   | 141.19 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 03-August-17   | 141.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2046 On 03-August-17   | 141.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 03-November-16 |        |              | Bond Future | 144.56    | 144.5395                      | 144.5558  | 144.5395                        | 21,871.00     |
| 20/10/2016 | 2050 On 03-November-16 | 149.52 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 03-November-16 | 149.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 03-November-16 | 149.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 03-November-16 | 149.53 | Put          | Bond Future | 4974      | 5                             | 4974      | 5                               | 0.00          |
| 20/10/2016 | 2050 On 03-November-16 | 149.54 | Put          | Bond Future | 4984      | 5                             | 4984      | 5                               | 0.00          |
| 20/10/2016 | 2050 On 03-November-16 | 149.52 | Put          | Bond Future | 4964      | 5                             | 4964      | 5                               | 0.00          |
| 20/10/2016 | 2050 On 02-February-17 |        |              | Bond Future | 145.72    | 145.7040                      | 145.7198  | 145.7040                        | 0.00          |
| 20/10/2016 | 2050 On 02-February-17 | 144.96 | Call         | Bond Future | 760       | 1                             | 760       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 02-February-17 | 144.97 | Call         | Bond Future | 750       | 1                             | 750       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 02-February-17 | 144.98 | Call         | Bond Future | 740       | 1                             | 740       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 02-February-17 | 144.97 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 02-February-17 | 144.98 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 02-February-17 | 144.96 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 04-May-17      |        |              | Bond Future | 148.61    | 148.5917                      | 148.6063  | 148.5917                        | 0.00          |
| 20/10/2016 | 2050 On 04-May-17      | 147.84 | Call         | Bond Future | 766       | 1                             | 766       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 04-May-17      | 147.85 | Call         | Bond Future | 756       | 1                             | 756       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 04-May-17      | 147.83 | Call         | Bond Future | 776       | 1                             | 776       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 04-May-17      | 147.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 04-May-17      | 147.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | 2050 On 04-May-17      | 147.83 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 03-August-17   |        |              | Bond Future        | 150.01    | 149.9965                      | 150.0101  | 149.9965                        | 0.00          |
| 20/10/2016 | 2050 On 03-August-17   | 149.22 | Call         | Bond Future        | 790       | 1                             | 790       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 03-August-17   | 149.24 | Call         | Bond Future        | 770       | 1                             | 770       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 03-August-17   | 149.23 | Call         | Bond Future        | 780       | 1                             | 780       | 1                               | 0.00          |
| 20/10/2016 | 2050 On 03-August-17   | 149.22 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 03-August-17   | 149.24 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 2050 On 03-August-17   | 149.23 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | AL37 On 03-November-16 |        |              | Index Future       | 504.35    | 504.3780                      | 504.3470  | 504.3780                        | 9.00          |
| 20/10/2016 | AL37 On 02-February-17 |        |              | Index Future       | 513.97    | 513.9980                      | 513.9650  | 513.9980                        | 0.00          |
| 20/10/2016 | AL37 On 04-May-17      |        |              | Index Future       | 524.11    | 524.1540                      | 524.1140  | 524.1540                        | 0.00          |
| 20/10/2016 | AL37 On 03-August-17   |        |              | Index Future       | 534.90    | 534.9390                      | 534.8950  | 534.9390                        | 0.00          |
| 20/10/2016 | AL7T On 03-November-16 |        |              | Index Future       | 584.30    | 584.4590                      | 584.2960  | 584.4590                        | 2.00          |
| 20/10/2016 | AL7T On 02-February-17 |        |              | Index Future       | 595.44    | 595.6070                      | 595.4380  | 595.6070                        | 0.00          |
| 20/10/2016 | AL7T On 04-May-17      |        |              | Index Future       | 607.20    | 607.3750                      | 607.1960  | 607.3750                        | 0.00          |
| 20/10/2016 | AL7T On 03-August-17   |        |              | Index Future       | 619.69    | 619.8730                      | 619.6860  | 619.8730                        | 0.00          |
| 20/10/2016 | ALBI On 03-November-16 |        |              | Index Future       | 532.51    | 532.6900                      | 532.5080  | 532.6900                        | 604.00        |
| 20/10/2016 | ALBI On 02-February-17 |        |              | Index Future       | 542.66    | 542.8500                      | 542.6630  | 542.8500                        | 19.00         |
| 20/10/2016 | ALBI On 04-May-17      |        |              | Index Future       | 553.38    | 553.5760                      | 553.3790  | 553.5760                        | 0.00          |
| 20/10/2016 | ALBI On 03-August-17   |        |              | Index Future       | 564.76    | 564.9670                      | 564.7610  | 564.9670                        | 0.00          |
| 20/10/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C048 On 28-February-48 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/10/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/10/2016 | EL28 On 03-November-16  |        |              | Bond Future        | 129.11    | 129.0889                      | 129.1053  | 129.0889                        | 0.00          |
| 20/10/2016 | EL28 On 03-November-16  | 132.15 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-November-16  | 132.17 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-November-16  | 132.16 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-November-16  | 132.16 | Put          | Bond Future        | 3055      | 3                             | 3055      | 3                               | 0.00          |
| 20/10/2016 | EL28 On 03-November-16  | 132.17 | Put          | Bond Future        | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 20/10/2016 | EL28 On 03-November-16  | 132.15 | Put          | Bond Future        | 3045      | 3                             | 3045      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | EL28 On 02-February-17 |        |              | Bond Future | 131.58    | 131.5591                      | 131.5753  | 131.5591                        | 0.00          |
| 20/10/2016 | EL28 On 02-February-17 | 135.10 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 02-February-17 | 135.12 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 02-February-17 | 135.11 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 02-February-17 | 135.10 | Put          | Bond Future | 3525      | 4                             | 3525      | 4                               | 0.00          |
| 20/10/2016 | EL28 On 02-February-17 | 135.12 | Put          | Bond Future | 3545      | 4                             | 3545      | 4                               | 0.00          |
| 20/10/2016 | EL28 On 02-February-17 | 135.11 | Put          | Bond Future | 3535      | 4                             | 3535      | 4                               | 0.00          |
| 20/10/2016 | EL28 On 04-May-17      |        |              | Bond Future | 132.50    | 132.4847                      | 132.4998  | 132.4847                        | 0.00          |
| 20/10/2016 | EL28 On 04-May-17      | 137.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 04-May-17      | 137.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 04-May-17      | 137.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 04-May-17      | 137.90 | Put          | Bond Future | 5400      | 5                             | 5400      | 5                               | 0.00          |
| 20/10/2016 | EL28 On 04-May-17      | 137.91 | Put          | Bond Future | 5410      | 5                             | 5410      | 5                               | 0.00          |
| 20/10/2016 | EL28 On 04-May-17      | 137.92 | Put          | Bond Future | 5420      | 5                             | 5420      | 5                               | 0.00          |
| 20/10/2016 | EL28 On 03-August-17   |        |              | Bond Future | 135.23    | 135.2191                      | 135.2334  | 135.2191                        | 0.00          |
| 20/10/2016 | EL28 On 03-August-17   | 135.18 | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-August-17   | 135.17 | Call         | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-August-17   | 135.16 | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-August-17   | 135.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-August-17   | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | EL28 On 03-August-17   | 135.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-November-16 |        |              | Bond Future | 10.29     | 78.9956                       | 10.2924   | 78.9956                         | 8,789.00      |
| 20/10/2016 | ES33 On 03-November-16 | 11.29  | Call         | Bond Future | 6166      | 6                             | 6166      | 6                               | 0.00          |
| 20/10/2016 | ES33 On 03-November-16 | 11.31  | Call         | Bond Future | 6282      | 6                             | 6282      | 6                               | 0.00          |
| 20/10/2016 | ES33 On 03-November-16 | 11.30  | Call         | Bond Future | 6224      | 6                             | 6224      | 6                               | 0.00          |
| 20/10/2016 | ES33 On 03-November-16 | 11.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-November-16 | 11.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-November-16 | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 02-February-17 |        |              | Bond Future | 10.37     | 80.5023                       | 10.3709   | 80.5023                         | 0.00          |
| 20/10/2016 | ES33 On 02-February-17 | 10.61  | Call         | Bond Future | 1528      | 2                             | 1528      | 2                               | 0.00          |
| 20/10/2016 | ES33 On 02-February-17 | 10.60  | Call         | Bond Future | 1465      | 1                             | 1465      | 1                               | 0.00          |
| 20/10/2016 | ES33 On 02-February-17 | 10.59  | Call         | Bond Future | 1402      | 1                             | 1402      | 1                               | 0.00          |
| 20/10/2016 | ES33 On 02-February-17 | 10.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 02-February-17 | 10.61  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | ES33 On 02-February-17 | 10.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 04-May-17      |        |              | Bond Future | 10.44     | 78.2985                       | 10.4407   | 78.2985                         | 0.00          |
| 20/10/2016 | ES33 On 04-May-17      | 10.55  | Call         | Bond Future | 696       | 1                             | 696       | 1                               | 0.00          |
| 20/10/2016 | ES33 On 04-May-17      | 10.56  | Call         | Bond Future | 759       | 1                             | 759       | 1                               | 0.00          |
| 20/10/2016 | ES33 On 04-May-17      | 10.54  | Call         | Bond Future | 632       | 1                             | 632       | 1                               | 0.00          |
| 20/10/2016 | ES33 On 04-May-17      | 10.55  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 04-May-17      | 10.54  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 04-May-17      | 10.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-August-17   |        |              | Bond Future | 10.50     | 79.9108                       | 10.5011   | 79.9108                         | 0.00          |
| 20/10/2016 | ES33 On 03-August-17   | 10.55  | Call         | Bond Future | 309       | 0                             | 309       | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-August-17   | 10.53  | Call         | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-August-17   | 10.54  | Call         | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-August-17   | 10.53  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-August-17   | 10.54  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES33 On 03-August-17   | 10.55  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | ES42 On 03-November-16 |        |              | Bond Future | 10.41     | 83.4142                       | 10.4116   | 83.4142                         | 8,777.00      |
| 20/10/2016 | ES42 On 02-February-17 |        |              | Bond Future | 10.48     | 85.0053                       | 10.4850   | 85.0053                         | 0.00          |
| 20/10/2016 | ES42 On 04-May-17      |        |              | Bond Future | 10.55     | 82.4220                       | 10.5542   | 82.4220                         | 0.00          |
| 20/10/2016 | ES42 On 03-August-17   |        |              | Bond Future | 10.61     | 84.1196                       | 10.6137   | 84.1196                         | 0.00          |
| 20/10/2016 | GOVI On 03-November-16 |        |              | GOVI        | 530.31    | 530.4580                      | 530.3100  | 530.4580                        | 415.00        |
| 20/10/2016 | GOVI On 03-November-16 | 476.11 | Call         | GOVI        | 542000    | 54                            | 542000    | 54                              | 0.00          |
| 20/10/2016 | GOVI On 03-November-16 | 476.12 | Call         | GOVI        | 541900    | 54                            | 541900    | 54                              | 0.00          |
| 20/10/2016 | GOVI On 03-November-16 | 476.13 | Call         | GOVI        | 541800    | 54                            | 541800    | 54                              | 0.00          |
| 20/10/2016 | GOVI On 03-November-16 | 476.12 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 03-November-16 | 476.13 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 03-November-16 | 476.11 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 02-February-17 |        |              | GOVI        | 540.42    | 540.5760                      | 540.4230  | 540.5760                        | 27.00         |
| 20/10/2016 | GOVI On 02-February-17 | 533.32 | Call         | GOVI        | 71030     | 7                             | 71030     | 7                               | 0.00          |
| 20/10/2016 | GOVI On 02-February-17 | 533.34 | Call         | GOVI        | 70830     | 7                             | 70830     | 7                               | 0.00          |
| 20/10/2016 | GOVI On 02-February-17 | 533.33 | Call         | GOVI        | 70930     | 7                             | 70930     | 7                               | 0.00          |
| 20/10/2016 | GOVI On 02-February-17 | 533.34 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 02-February-17 | 533.33 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 02-February-17 | 533.32 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 04-May-17      |        |              | GOVI        | 551.09    | 551.2570                      | 551.0940  | 551.2570                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | GOVI On 04-May-17       | 262.20 | Call         | GOVI               | 2888940   | 289                           | 2888940   | 289                             | 0.00          |
| 20/10/2016 | GOVI On 04-May-17       | 262.19 | Call         | GOVI               | 2889040   | 289                           | 2889040   | 289                             | 0.00          |
| 20/10/2016 | GOVI On 04-May-17       | 262.18 | Call         | GOVI               | 2889140   | 289                           | 2889140   | 289                             | 0.00          |
| 20/10/2016 | GOVI On 04-May-17       | 262.19 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 04-May-17       | 262.20 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 04-May-17       | 262.18 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 03-August-17    |        |              | GOVI               | 562.43    | 562.6000                      | 562.4300  | 562.6000                        | 0.00          |
| 20/10/2016 | GOVI On 03-August-17    | 561.10 | Call         | GOVI               | 13300     | 2                             | 13300     | 2                               | 0.00          |
| 20/10/2016 | GOVI On 03-August-17    | 561.11 | Call         | GOVI               | 13200     | 1                             | 13200     | 1                               | 0.00          |
| 20/10/2016 | GOVI On 03-August-17    | 561.09 | Call         | GOVI               | 13400     | 2                             | 13400     | 2                               | 0.00          |
| 20/10/2016 | GOVI On 03-August-17    | 561.09 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 03-August-17    | 561.11 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GOVI On 03-August-17    | 561.10 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/10/2016 | IGOV On 03-November-16  |        |              | Index Future       | 250.50    | 250.5650                      | 250.5030  | 250.5650                        | 990.00        |
| 20/10/2016 | IGOV On 02-February-17  |        |              | Index Future       | 255.30    | 255.3600                      | 255.2950  | 255.3600                        | 118.00        |
| 20/10/2016 | IGOV On 04-May-17       |        |              | Index Future       | 260.35    | 260.4210                      | 260.3520  | 260.4210                        | 0.00          |
| 20/10/2016 | IGOV On 03-August-17    |        |              | Index Future       | 265.72    | 265.7950                      | 265.7220  | 265.7950                        | 0.00          |
| 20/10/2016 | ILBI On 03-November-16  |        |              | Index Future       | 678.80    | 678.9570                      | 678.8020  | 678.9570                        | 0.00          |
| 20/10/2016 | ILBI On 02-February-17  |        |              | Index Future       | 691.94    | 692.0960                      | 691.9370  | 692.0960                        | 155.00        |
| 20/10/2016 | ILBI On 04-May-17       |        |              | Index Future       | 705.56    | 705.7220                      | 705.5600  | 705.7220                        | 0.00          |
| 20/10/2016 | ILBI On 03-August-17    |        |              | Index Future       | 719.42    | 719.5820                      | 719.4180  | 719.5820                        | 0.00          |
| 20/10/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap | 100.07    | 100.0686                      | 100.0686  | 100.0686                        | 0.00          |
| 20/10/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap | 100.02    | 100.0170                      | 100.0176  | 100.0170                        | 0.00          |
| 20/10/2016 | IS01 On 15-June-17      |        |              | Interest Rate Swap | 99.65     | 99.6539                       | 99.6530   | 99.6539                         | 0.00          |
| 20/10/2016 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.71     | 99.7161                       | 99.7141   | 99.7161                         | 0.00          |
| 20/10/2016 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 100.00    | 100.0072                      | 100.0017  | 100.0072                        | 0.00          |
| 20/10/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 100.03    | 100.0352                      | 100.0296  | 100.0352                        | 0.00          |
| 20/10/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.34     | 99.3435                       | 99.3355   | 99.3435                         | 0.00          |
| 20/10/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 99.02     | 99.0307                       | 99.0208   | 99.0307                         | 0.00          |
| 20/10/2016 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 99.10     | 99.1084                       | 99.0979   | 99.1084                         | 0.00          |
| 20/10/2016 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 99.62     | 99.6300                       | 99.6200   | 99.6300                         | 0.00          |
| 20/10/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 98.15     | 98.1733                       | 98.1513   | 98.1733                         | 0.00          |
| 20/10/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 97.50     | 97.5299                       | 97.5009   | 97.5299                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 96.82     | 96.8526                       | 96.8158   | 96.8526                         | 0.00          |
| 20/10/2016 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 97.10     | 97.1427                       | 97.0996   | 97.1427                         | 0.00          |
| 20/10/2016 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 99.35     | 99.3952                       | 99.3503   | 99.3952                         | 50.00         |
| 20/10/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 98.21     | 98.2491                       | 98.2064   | 98.2491                         | 0.00          |
| 20/10/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 95.30     | 95.3418                       | 95.3005   | 95.3418                         | 0.00          |
| 20/10/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 94.08     | 94.1233                       | 94.0832   | 94.1233                         | 0.00          |
| 20/10/2016 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 96.18     | 96.2158                       | 96.1771   | 96.2158                         | 0.00          |
| 20/10/2016 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 99.84     | 99.8737                       | 99.8358   | 99.8737                         | 0.00          |
| 20/10/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 20/10/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 20/10/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 20/10/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 20/10/2016 | JBAF On 16-November-16  |        |              | Jibar Tradeable Future | 7.35      | 92.6500                       | 7.3500    | 92.6500                         | 0.00          |
| 20/10/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.42      | 92.5800                       | 7.4200    | 92.5800                         | 10,000.00     |
| 20/10/2016 | JBAF On 18-January-17   |        |              | Jibar Tradeable Future | 7.43      | 92.5700                       | 7.4300    | 92.5700                         | 0.00          |
| 20/10/2016 | JBAF On 15-February-17  |        |              | Jibar Tradeable Future | 7.47      | 92.5300                       | 7.4700    | 92.5300                         | 0.00          |
| 20/10/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.48      | 92.5200                       | 7.4800    | 92.5200                         | 1,000.00      |
| 20/10/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.55      | 92.4500                       | 7.5500    | 92.4500                         | 0.00          |
| 20/10/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 7.5700    | 92.4300                         | 0.00          |
| 20/10/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 7.5700    | 92.4300                         | 0.00          |
| 20/10/2016 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 7.5700    | 92.4300                         | 0.00          |
| 20/10/2016 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.98      | 92.0200                       | 7.9800    | 92.0200                         | 0.00          |
| 20/10/2016 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 7.5700    | 92.4300                         | 0.00          |
| 20/10/2016 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 20/10/2016 | R023 On 03-November-16  |        |              | Bond Future            | 8.47      | 98.0270                       | 8.4676    | 98.0270                         | 15,367.00     |
| 20/10/2016 | R023 On 03-November-16  | 9.73   | Call         | Bond Future            | 5725      | 6                             | 5725      | 6                               | 0.00          |
| 20/10/2016 | R023 On 03-November-16  | 9.74   | Call         | Bond Future            | 5769      | 6                             | 5769      | 6                               | 0.00          |
| 20/10/2016 | R023 On 03-November-16  | 9.75   | Call         | Bond Future            | 5813      | 6                             | 5813      | 6                               | 0.00          |
| 20/10/2016 | R023 On 03-November-16  | 9.74   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R023 On 03-November-16  | 9.75   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R023 On 03-November-16  | 9.73   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R023 On 02-February-17  |        |              | Bond Future            | 8.51      | 99.8967                       | 8.5105    | 99.8967                         | 2,245.00      |
| 20/10/2016 | R023 On 02-February-17  | 8.86   | Call         | Bond Future            | 2344      | 2                             | 2344      | 2                               | 0.00          |
| 20/10/2016 | R023 On 02-February-17  | 8.85   | Call         | Bond Future            | 2314      | 2                             | 2314      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R023 On 02-February-17 | 8.84   | Call         | Bond Future | 2284      | 2                             | 2284      | 2                               | 0.00          |
| 20/10/2016 | R023 On 02-February-17 | 8.85   | Put          | Bond Future | 782       | 1                             | 782       | 1                               | 0.00          |
| 20/10/2016 | R023 On 02-February-17 | 8.86   | Put          | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 20/10/2016 | R023 On 02-February-17 | 8.84   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 20/10/2016 | R023 On 04-May-17      |        |              | Bond Future | 8.54      | 97.9371                       | 8.5359    | 97.9371                         | 0.00          |
| 20/10/2016 | R023 On 04-May-17      | 8.59   | Call         | Bond Future | 1983      | 2                             | 1983      | 2                               | 0.00          |
| 20/10/2016 | R023 On 04-May-17      | 8.61   | Call         | Bond Future | 2030      | 2                             | 2030      | 2                               | 0.00          |
| 20/10/2016 | R023 On 04-May-17      | 8.60   | Call         | Bond Future | 2006      | 2                             | 2006      | 2                               | 0.00          |
| 20/10/2016 | R023 On 04-May-17      | 8.59   | Put          | Bond Future | 1745      | 2                             | 1745      | 2                               | 0.00          |
| 20/10/2016 | R023 On 04-May-17      | 8.61   | Put          | Bond Future | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 20/10/2016 | R023 On 04-May-17      | 8.60   | Put          | Bond Future | 1724      | 2                             | 1724      | 2                               | 0.00          |
| 20/10/2016 | R023 On 03-August-17   |        |              | Bond Future | 8.54      | 99.9534                       | 8.5429    | 99.9534                         | 0.00          |
| 20/10/2016 | R023 On 03-August-17   | 8.58   | Call         | Bond Future | 2262      | 2                             | 2262      | 2                               | 0.00          |
| 20/10/2016 | R023 On 03-August-17   | 8.60   | Call         | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 20/10/2016 | R023 On 03-August-17   | 8.59   | Call         | Bond Future | 2285      | 2                             | 2285      | 2                               | 0.00          |
| 20/10/2016 | R023 On 03-August-17   | 8.58   | Put          | Bond Future | 2104      | 2                             | 2104      | 2                               | 0.00          |
| 20/10/2016 | R023 On 03-August-17   | 8.59   | Put          | Bond Future | 2084      | 2                             | 2084      | 2                               | 0.00          |
| 20/10/2016 | R023 On 03-August-17   | 8.60   | Put          | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 20/10/2016 | R035 On 03-November-16 |        |              | Bond Future | 9.36      | 97.5530                       | 9.3580    | 97.5530                         | 4,673.00      |
| 20/10/2016 | R035 On 03-November-16 | 9.59   | Call         | Bond Future | 1920      | 2                             | 1920      | 2                               | 0.00          |
| 20/10/2016 | R035 On 03-November-16 | 9.57   | Call         | Bond Future | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 20/10/2016 | R035 On 03-November-16 | 9.58   | Call         | Bond Future | 1839      | 2                             | 1839      | 2                               | 0.00          |
| 20/10/2016 | R035 On 03-November-16 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-November-16 | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-November-16 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 02-February-17 |        |              | Bond Future | 9.41      | 99.4137                       | 9.4070    | 99.4137                         | 1,566.00      |
| 20/10/2016 | R035 On 02-February-17 | 9.51   | Call         | Bond Future | 850       | 1                             | 850       | 1                               | 0.00          |
| 20/10/2016 | R035 On 02-February-17 | 9.52   | Call         | Bond Future | 932       | 1                             | 932       | 1                               | 0.00          |
| 20/10/2016 | R035 On 02-February-17 | 9.50   | Call         | Bond Future | 768       | 1                             | 768       | 1                               | 0.00          |
| 20/10/2016 | R035 On 02-February-17 | 9.52   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 02-February-17 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 02-February-17 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 04-May-17      |        |              | Bond Future | 9.45      | 96.8736                       | 9.4458    | 96.8736                         | 0.00          |
| 20/10/2016 | R035 On 04-May-17      | 9.53   | Call         | Bond Future | 689       | 1                             | 689       | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R035 On 04-May-17      | 9.55   | Call         | Bond Future | 851       | 1                             | 851       | 1                               | 0.00          |
| 20/10/2016 | R035 On 04-May-17      | 9.54   | Call         | Bond Future | 770       | 1                             | 770       | 1                               | 0.00          |
| 20/10/2016 | R035 On 04-May-17      | 9.53   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 04-May-17      | 9.54   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 04-May-17      | 9.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-August-17   |        |              | Bond Future | 9.48      | 98.8682                       | 9.4755    | 98.8682                         | 0.00          |
| 20/10/2016 | R035 On 03-August-17   | 9.52   | Call         | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-August-17   | 9.51   | Call         | Bond Future | 281       | 0                             | 281       | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-August-17   | 9.50   | Call         | Bond Future | 200       | 0                             | 200       | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-August-17   | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-August-17   | 9.52   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R035 On 03-August-17   | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 |        |              | Bond Future | 8.78      | 115.4258                      | 8.7772    | 115.4258                        | 90,140.00     |
| 20/10/2016 | R186 On 03-November-16 | 9.66   | Call         | Bond Future | 6053      | 6                             | 6053      | 6                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 9.10   | Call         | Bond Future | 2406      | 2                             | 2406      | 2                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.30   | Call         | Bond Future | 37        | 0                             | 37        | 0                               | 150.00        |
| 20/10/2016 | R186 On 03-November-16 | 8.90   | Call         | Bond Future | 1324      | 1                             | 1324      | 1                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.97   | Call         | Bond Future | 1671      | 2                             | 1671      | 2                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 9.71   | Call         | Bond Future | 6382      | 6                             | 6382      | 6                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.52   | Call         | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.82   | Call         | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.95   | Call         | Bond Future | 1568      | 2                             | 1568      | 2                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 9.20   | Call         | Bond Future | 3026      | 3                             | 3026      | 3                               | 1,425.00      |
| 20/10/2016 | R186 On 03-November-16 | 9.40   | Call         | Bond Future | 4331      | 4                             | 4331      | 4                               | 1,425.00      |
| 20/10/2016 | R186 On 03-November-16 | 8.96   | Call         | Bond Future | 1619      | 2                             | 1619      | 2                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 9.10   | Put          | Bond Future | 140       | 0                             | 140       | 0                               | 108.00        |
| 20/10/2016 | R186 On 03-November-16 | 9.66   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 9.71   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.90   | Put          | Bond Future | 454       | 0                             | 454       | 0                               | 5,092.00      |
| 20/10/2016 | R186 On 03-November-16 | 8.96   | Put          | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.97   | Put          | Bond Future | 310       | 0                             | 310       | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.30   | Put          | Bond Future | 3505      | 3                             | 3505      | 3                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.52   | Put          | Bond Future | 2054      | 2                             | 2054      | 2                               | 150.00        |
| 20/10/2016 | R186 On 03-November-16 | 8.95   | Put          | Bond Future | 347       | 0                             | 347       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R186 On 03-November-16 | 9.20   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 9.40   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 20/10/2016 | R186 On 03-November-16 | 8.82   | Put          | Bond Future | 673       | 1                             | 673       | 1                               | 150.00        |
| 20/10/2016 | R186 On 02-February-17 |        |              | Bond Future | 8.82      | 112.3248                      | 8.8188    | 112.3248                        | 10,233.00     |
| 20/10/2016 | R186 On 02-February-17 | 9.50   | Call         | Bond Future | 5267      | 5                             | 5267      | 5                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.87   | Call         | Bond Future | 2391      | 2                             | 2391      | 2                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 9.40   | Call         | Bond Future | 4748      | 5                             | 4748      | 5                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.60   | Call         | Bond Future | 1522      | 2                             | 1522      | 2                               | 7,000.00      |
| 20/10/2016 | R186 On 02-February-17 | 8.81   | Call         | Bond Future | 2178      | 2                             | 2178      | 2                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.00   | Call         | Bond Future | 400       | 0                             | 400       | 0                               | 7,000.00      |
| 20/10/2016 | R186 On 02-February-17 | 8.37   | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 500.00        |
| 20/10/2016 | R186 On 02-February-17 | 8.79   | Call         | Bond Future | 2109      | 2                             | 2109      | 2                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 9.02   | Call         | Bond Future | 2976      | 0                             | 2976      | 0                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.62   | Call         | Bond Future | 1578      | 0                             | 1578      | 0                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.80   | Call         | Bond Future | 2143      | 2                             | 2143      | 2                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.43   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 750.00        |
| 20/10/2016 | R186 On 02-February-17 | 8.90   | Call         | Bond Future | 2503      | 3                             | 2503      | 3                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 9.50   | Put          | Bond Future | 651       | 1                             | 651       | 1                               | 13,500.00     |
| 20/10/2016 | R186 On 02-February-17 | 8.87   | Put          | Bond Future | 2035      | 2                             | 2035      | 2                               | 500.00        |
| 20/10/2016 | R186 On 02-February-17 | 8.79   | Put          | Bond Future | 2310      | 2                             | 2310      | 2                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 9.02   | Put          | Bond Future | 1585      | 0                             | 1585      | 0                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.37   | Put          | Bond Future | 4157      | 4                             | 4157      | 4                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.60   | Put          | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 9.40   | Put          | Bond Future | 793       | 1                             | 793       | 1                               | 750.00        |
| 20/10/2016 | R186 On 02-February-17 | 8.62   | Put          | Bond Future | 2976      | 0                             | 2976      | 0                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.81   | Put          | Bond Future | 2239      | 2                             | 2239      | 2                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.00   | Put          | Bond Future | 6313      | 6                             | 6313      | 6                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.43   | Put          | Bond Future | 3852      | 4                             | 3852      | 4                               | 0.00          |
| 20/10/2016 | R186 On 02-February-17 | 8.90   | Put          | Bond Future | 1938      | 2                             | 1938      | 2                               | 750.00        |
| 20/10/2016 | R186 On 02-February-17 | 8.80   | Put          | Bond Future | 2274      | 2                             | 2274      | 2                               | 0.00          |
| 20/10/2016 | R186 On 04-May-17      |        |              | Bond Future | 8.85      | 114.5446                      | 8.8526    | 114.5446                        | 0.00          |
| 20/10/2016 | R186 On 04-May-17      | 8.90   | Call         | Bond Future | 3173      | 3                             | 3173      | 3                               | 0.00          |
| 20/10/2016 | R186 On 04-May-17      | 8.91   | Call         | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 20/10/2016 | R186 On 04-May-17      | 8.89   | Call         | Bond Future | 3138      | 3                             | 3138      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R186 On 04-May-17      | 8.89   | Put          | Bond Future | 2883      | 3                             | 2883      | 3                               | 0.00          |
| 20/10/2016 | R186 On 04-May-17      | 8.90   | Put          | Bond Future | 2850      | 3                             | 2850      | 3                               | 0.00          |
| 20/10/2016 | R186 On 04-May-17      | 8.91   | Put          | Bond Future | 2817      | 3                             | 2817      | 3                               | 0.00          |
| 20/10/2016 | R186 On 03-August-17   |        |              | Bond Future | 8.87      | 111.5964                      | 8.8734    | 111.5964                        | 0.00          |
| 20/10/2016 | R186 On 03-August-17   | 8.93   | Call         | Bond Future | 3820      | 4                             | 3820      | 4                               | 0.00          |
| 20/10/2016 | R186 On 03-August-17   | 8.91   | Call         | Bond Future | 3752      | 4                             | 3752      | 4                               | 0.00          |
| 20/10/2016 | R186 On 03-August-17   | 8.92   | Call         | Bond Future | 3786      | 4                             | 3786      | 4                               | 0.00          |
| 20/10/2016 | R186 On 03-August-17   | 8.91   | Put          | Bond Future | 3507      | 3                             | 3507      | 3                               | 0.00          |
| 20/10/2016 | R186 On 03-August-17   | 8.92   | Put          | Bond Future | 3474      | 3                             | 3474      | 3                               | 0.00          |
| 20/10/2016 | R186 On 03-August-17   | 8.93   | Put          | Bond Future | 3442      | 3                             | 3442      | 3                               | 0.00          |
| 20/10/2016 | R197 On 03-November-16 |        |              | Bond Future | 303.58    | 303.5498                      | 303.5825  | 303.5498                        | 861.00        |
| 20/10/2016 | R197 On 03-November-16 | 303.56 | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-November-16 | 303.57 | Call         | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-November-16 | 303.58 | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-November-16 | 303.57 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-November-16 | 303.58 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-November-16 | 303.56 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 02-February-17 |        |              | Bond Future | 302.72    | 302.6828                      | 302.7151  | 302.6828                        | 0.00          |
| 20/10/2016 | R197 On 02-February-17 | 302.58 | Call         | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 20/10/2016 | R197 On 02-February-17 | 302.59 | Call         | Bond Future | 125       | 0                             | 125       | 0                               | 0.00          |
| 20/10/2016 | R197 On 02-February-17 | 302.57 | Call         | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 20/10/2016 | R197 On 02-February-17 | 302.58 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 02-February-17 | 302.59 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 02-February-17 | 302.57 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 04-May-17      |        |              | Bond Future | 308.71    | 308.6818                      | 308.7110  | 308.6818                        | 0.00          |
| 20/10/2016 | R197 On 04-May-17      | 308.58 | Call         | Bond Future | 131       | 0                             | 131       | 0                               | 0.00          |
| 20/10/2016 | R197 On 04-May-17      | 308.59 | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 20/10/2016 | R197 On 04-May-17      | 308.60 | Call         | Bond Future | 111       | 0                             | 111       | 0                               | 0.00          |
| 20/10/2016 | R197 On 04-May-17      | 308.59 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 04-May-17      | 308.60 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 04-May-17      | 308.58 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-August-17   |        |              | Bond Future | 308.18    | 308.1529                      | 308.1804  | 308.1529                        | 0.00          |
| 20/10/2016 | R197 On 03-August-17   | 308.05 | Call         | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-August-17   | 308.07 | Call         | Bond Future | 110       | 0                             | 110       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R197 On 03-August-17   | 308.06 | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-August-17   | 308.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-August-17   | 308.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R197 On 03-August-17   | 308.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-November-16 |        |              | Bond Future | 250.76    | 250.7283                      | 250.7558  | 250.7283                        | 33,832.00     |
| 20/10/2016 | R202 On 03-November-16 | 253.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-November-16 | 253.87 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-November-16 | 253.86 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-November-16 | 253.86 | Put          | Bond Future | 3104      | 3                             | 3104      | 3                               | 0.00          |
| 20/10/2016 | R202 On 03-November-16 | 253.87 | Put          | Bond Future | 3114      | 3                             | 3114      | 3                               | 0.00          |
| 20/10/2016 | R202 On 03-November-16 | 253.85 | Put          | Bond Future | 3094      | 3                             | 3094      | 3                               | 0.00          |
| 20/10/2016 | R202 On 02-February-17 |        |              | Bond Future | 252.01    | 251.9801                      | 252.0076  | 251.9801                        | 1,746.00      |
| 20/10/2016 | R202 On 02-February-17 | 251.72 | Call         | Bond Future | 288       | 0                             | 288       | 0                               | 0.00          |
| 20/10/2016 | R202 On 02-February-17 | 251.74 | Call         | Bond Future | 268       | 0                             | 268       | 0                               | 0.00          |
| 20/10/2016 | R202 On 02-February-17 | 251.73 | Call         | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 20/10/2016 | R202 On 02-February-17 | 251.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 02-February-17 | 251.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 02-February-17 | 251.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 04-May-17      |        |              | Bond Future | 257.00    | 256.9743                      | 256.9992  | 256.9743                        | 0.00          |
| 20/10/2016 | R202 On 04-May-17      | 256.71 | Call         | Bond Future | 289       | 0                             | 289       | 0                               | 0.00          |
| 20/10/2016 | R202 On 04-May-17      | 256.73 | Call         | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 20/10/2016 | R202 On 04-May-17      | 256.72 | Call         | Bond Future | 279       | 0                             | 279       | 0                               | 0.00          |
| 20/10/2016 | R202 On 04-May-17      | 256.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 04-May-17      | 256.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 04-May-17      | 256.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-August-17   |        |              | Bond Future | 258.64    | 258.6125                      | 258.6361  | 258.6125                        | 0.00          |
| 20/10/2016 | R202 On 03-August-17   | 258.37 | Call         | Bond Future | 266       | 0                             | 266       | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-August-17   | 258.36 | Call         | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-August-17   | 258.35 | Call         | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-August-17   | 258.36 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-August-17   | 258.37 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R202 On 03-August-17   | 258.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-November-16 |        |              | Bond Future | 7.64      | 101.7143                      | 7.6370    | 101.7143                        | 23,024.00     |
| 20/10/2016 | R203 On 03-November-16 | 8.84   | Call         | Bond Future | 972       | 1                             | 972       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R203 On 03-November-16 | 8.86   | Call         | Bond Future | 988       | 1                             | 988       | 1                               | 0.00          |
| 20/10/2016 | R203 On 03-November-16 | 8.85   | Call         | Bond Future | 980       | 1                             | 980       | 1                               | 0.00          |
| 20/10/2016 | R203 On 03-November-16 | 8.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-November-16 | 8.86   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-November-16 | 8.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R203 On 02-February-17 |        |              | Bond Future | 7.63      | 103.6544                      | 7.6281    | 103.6544                        | 620.00        |
| 20/10/2016 | R203 On 02-February-17 | 7.70   | Call         | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 20/10/2016 | R203 On 02-February-17 | 7.72   | Call         | Bond Future | 172       | 0                             | 172       | 0                               | 0.00          |
| 20/10/2016 | R203 On 02-February-17 | 7.71   | Call         | Bond Future | 169       | 0                             | 169       | 0                               | 0.00          |
| 20/10/2016 | R203 On 02-February-17 | 7.71   | Put          | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 20/10/2016 | R203 On 02-February-17 | 7.72   | Put          | Bond Future | 119       | 0                             | 119       | 0                               | 0.00          |
| 20/10/2016 | R203 On 02-February-17 | 7.70   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 0.00          |
| 20/10/2016 | R203 On 04-May-17      |        |              | Bond Future | 7.25      | 101.5286                      | 7.2520    | 101.5286                        | 0.00          |
| 20/10/2016 | R203 On 04-May-17      | 6.91   | Call         | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 20/10/2016 | R203 On 04-May-17      | 6.92   | Call         | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 20/10/2016 | R203 On 04-May-17      | 6.93   | Call         | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 20/10/2016 | R203 On 04-May-17      | 6.92   | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 20/10/2016 | R203 On 04-May-17      | 6.91   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 20/10/2016 | R203 On 04-May-17      | 6.93   | Put          | Bond Future | 180       | 0                             | 180       | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-August-17   |        |              | Bond Future | 4.75      | 103.6190                      | 4.7522    | 103.6190                        | 0.00          |
| 20/10/2016 | R203 On 03-August-17   | 4.87   | Call         | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-August-17   | 4.89   | Call         | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-August-17   | 4.88   | Call         | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-August-17   | 4.88   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-August-17   | 4.89   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 20/10/2016 | R203 On 03-August-17   | 4.87   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 20/10/2016 | R204 On 03-November-16 |        |              | Bond Future | 7.83      | 103.3810                      | 7.8251    | 103.3810                        | 30,540.00     |
| 20/10/2016 | R204 On 03-November-16 | 9.22   | Call         | Bond Future | 2637      | 3                             | 2637      | 3                               | 0.00          |
| 20/10/2016 | R204 On 03-November-16 | 9.21   | Call         | Bond Future | 2618      | 3                             | 2618      | 3                               | 0.00          |
| 20/10/2016 | R204 On 03-November-16 | 9.23   | Call         | Bond Future | 2655      | 3                             | 2655      | 3                               | 0.00          |
| 20/10/2016 | R204 On 03-November-16 | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R204 On 03-November-16 | 9.23   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R204 On 03-November-16 | 9.21   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R204 On 02-February-17 |        |              | Bond Future | 7.84      | 101.3127                      | 7.8401    | 101.3127                        | 1,741.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R204 On 02-February-17 | 8.28   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 20/10/2016 | R204 On 02-February-17 | 8.29   | Call         | Bond Future | 932       | 1                             | 932       | 1                               | 0.00          |
| 20/10/2016 | R204 On 02-February-17 | 8.30   | Call         | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 20/10/2016 | R204 On 02-February-17 | 8.28   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 20/10/2016 | R204 On 02-February-17 | 8.29   | Put          | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 20/10/2016 | R204 On 02-February-17 | 8.30   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 20/10/2016 | R204 On 04-May-17      |        |              | Bond Future | 7.82      | 103.3149                      | 7.8173    | 103.3149                        | 0.00          |
| 20/10/2016 | R204 On 04-May-17      | 7.90   | Call         | Bond Future | 593       | 1                             | 593       | 1                               | 0.00          |
| 20/10/2016 | R204 On 04-May-17      | 7.92   | Call         | Bond Future | 610       | 1                             | 610       | 1                               | 0.00          |
| 20/10/2016 | R204 On 04-May-17      | 7.91   | Call         | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 20/10/2016 | R204 On 04-May-17      | 7.91   | Put          | Bond Future | 463       | 0                             | 463       | 0                               | 0.00          |
| 20/10/2016 | R204 On 04-May-17      | 7.92   | Put          | Bond Future | 456       | 0                             | 456       | 0                               | 0.00          |
| 20/10/2016 | R204 On 04-May-17      | 7.90   | Put          | Bond Future | 469       | 0                             | 469       | 0                               | 0.00          |
| 20/10/2016 | R204 On 03-August-17   |        |              | Bond Future | 7.72      | 101.3987                      | 7.7160    | 101.3987                        | 0.00          |
| 20/10/2016 | R204 On 03-August-17   | 7.75   | Call         | Bond Future | 571       | 1                             | 571       | 1                               | 0.00          |
| 20/10/2016 | R204 On 03-August-17   | 7.76   | Call         | Bond Future | 578       | 1                             | 578       | 1                               | 0.00          |
| 20/10/2016 | R204 On 03-August-17   | 7.77   | Call         | Bond Future | 585       | 1                             | 585       | 1                               | 0.00          |
| 20/10/2016 | R204 On 03-August-17   | 7.75   | Put          | Bond Future | 527       | 1                             | 527       | 1                               | 0.00          |
| 20/10/2016 | R204 On 03-August-17   | 7.76   | Put          | Bond Future | 521       | 1                             | 521       | 1                               | 0.00          |
| 20/10/2016 | R204 On 03-August-17   | 7.77   | Put          | Bond Future | 515       | 1                             | 515       | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-November-16 |        |              | Bond Future | 8.04      | 100.0979                      | 8.0357    | 100.0979                        | 39,785.00     |
| 20/10/2016 | R207 On 03-November-16 | 7.94   | Call         | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 20/10/2016 | R207 On 03-November-16 | 7.93   | Call         | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 20/10/2016 | R207 On 03-November-16 | 7.95   | Call         | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 20/10/2016 | R207 On 03-November-16 | 7.94   | Put          | Bond Future | 418       | 0                             | 418       | 0                               | 0.00          |
| 20/10/2016 | R207 On 03-November-16 | 7.95   | Put          | Bond Future | 400       | 0                             | 400       | 0                               | 0.00          |
| 20/10/2016 | R207 On 03-November-16 | 7.93   | Put          | Bond Future | 436       | 0                             | 436       | 0                               | 0.00          |
| 20/10/2016 | R207 On 02-February-17 |        |              | Bond Future | 8.06      | 98.3647                       | 8.0625    | 98.3647                         | 19,019.00     |
| 20/10/2016 | R207 On 02-February-17 | 8.91   | Call         | Bond Future | 2221      | 2                             | 2221      | 2                               | 62.00         |
| 20/10/2016 | R207 On 02-February-17 | 9.22   | Call         | Bond Future | 2923      | 3                             | 2923      | 3                               | 0.00          |
| 20/10/2016 | R207 On 02-February-17 | 9.24   | Call         | Bond Future | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 20/10/2016 | R207 On 02-February-17 | 9.23   | Call         | Bond Future | 2947      | 3                             | 2947      | 3                               | 0.00          |
| 20/10/2016 | R207 On 02-February-17 | 8.91   | Put          | Bond Future | 100       | 0                             | 100       | 0                               | 0.00          |
| 20/10/2016 | R207 On 02-February-17 | 9.22   | Put          | Bond Future | 41        | 0                             | 41        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R207 On 02-February-17 | 9.24   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 20/10/2016 | R207 On 02-February-17 | 9.23   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 20/10/2016 | R207 On 04-May-17      |        |              | Bond Future | 8.08      | 100.3087                      | 8.0758    | 100.3087                        | 0.00          |
| 20/10/2016 | R207 On 04-May-17      | 8.20   | Call         | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 20/10/2016 | R207 On 04-May-17      | 8.22   | Call         | Bond Future | 1044      | 1                             | 1044      | 1                               | 0.00          |
| 20/10/2016 | R207 On 04-May-17      | 8.21   | Call         | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 20/10/2016 | R207 On 04-May-17      | 8.22   | Put          | Bond Future | 707       | 1                             | 707       | 1                               | 0.00          |
| 20/10/2016 | R207 On 04-May-17      | 8.20   | Put          | Bond Future | 727       | 1                             | 727       | 1                               | 0.00          |
| 20/10/2016 | R207 On 04-May-17      | 8.21   | Put          | Bond Future | 717       | 1                             | 717       | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-August-17   |        |              | Bond Future | 8.05      | 98.7291                       | 8.0498    | 98.7291                         | 0.00          |
| 20/10/2016 | R207 On 03-August-17   | 8.19   | Call         | Bond Future | 1125      | 1                             | 1125      | 1                               | 51.00         |
| 20/10/2016 | R207 On 03-August-17   | 8.40   | Call         | Bond Future | 1397      | 1                             | 1397      | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-August-17   | 8.39   | Call         | Bond Future | 1384      | 1                             | 1384      | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-August-17   | 8.41   | Call         | Bond Future | 1411      | 1                             | 1411      | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-August-17   | 8.39   | Put          | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-August-17   | 8.41   | Put          | Bond Future | 641       | 1                             | 641       | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-August-17   | 8.19   | Put          | Bond Future | 824       | 1                             | 824       | 1                               | 0.00          |
| 20/10/2016 | R207 On 03-August-17   | 8.40   | Put          | Bond Future | 649       | 1                             | 649       | 1                               | 0.00          |
| 20/10/2016 | R208 On 03-November-16 |        |              | Bond Future | 8.22      | 95.3734                       | 8.2220    | 95.3734                         | 29,932.00     |
| 20/10/2016 | R208 On 03-November-16 | 9.57   | Call         | Bond Future | 4589      | 5                             | 4589      | 5                               | 0.00          |
| 20/10/2016 | R208 On 03-November-16 | 9.58   | Call         | Bond Future | 4622      | 5                             | 4622      | 5                               | 0.00          |
| 20/10/2016 | R208 On 03-November-16 | 9.59   | Call         | Bond Future | 4655      | 5                             | 4655      | 5                               | 0.00          |
| 20/10/2016 | R208 On 03-November-16 | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R208 On 03-November-16 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R208 On 03-November-16 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R208 On 02-February-17 |        |              | Bond Future | 8.26      | 97.1926                       | 8.2584    | 97.1926                         | 18,069.00     |
| 20/10/2016 | R208 On 02-February-17 | 8.64   | Call         | Bond Future | 1730      | 2                             | 1730      | 2                               | 0.00          |
| 20/10/2016 | R208 On 02-February-17 | 8.63   | Call         | Bond Future | 1707      | 2                             | 1707      | 2                               | 0.00          |
| 20/10/2016 | R208 On 02-February-17 | 8.65   | Call         | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 20/10/2016 | R208 On 02-February-17 | 8.64   | Put          | Bond Future | 466       | 0                             | 466       | 0                               | 0.00          |
| 20/10/2016 | R208 On 02-February-17 | 8.65   | Put          | Bond Future | 456       | 0                             | 456       | 0                               | 0.00          |
| 20/10/2016 | R208 On 02-February-17 | 8.63   | Put          | Bond Future | 476       | 0                             | 476       | 0                               | 0.00          |
| 20/10/2016 | R208 On 04-May-17      |        |              | Bond Future | 8.28      | 95.7096                       | 8.2778    | 95.7096                         | 0.00          |
| 20/10/2016 | R208 On 04-May-17      | 8.37   | Call         | Bond Future | 1403      | 1                             | 1403      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R208 On 04-May-17      | 8.39   | Call         | Bond Future | 1438      | 1                             | 1438      | 1                               | 0.00          |
| 20/10/2016 | R208 On 04-May-17      | 8.38   | Call         | Bond Future | 1420      | 1                             | 1420      | 1                               | 0.00          |
| 20/10/2016 | R208 On 04-May-17      | 8.37   | Put          | Bond Future | 1111      | 1                             | 1111      | 1                               | 0.00          |
| 20/10/2016 | R208 On 04-May-17      | 8.39   | Put          | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 20/10/2016 | R208 On 04-May-17      | 8.38   | Put          | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 20/10/2016 | R208 On 03-August-17   |        |              | Bond Future | 8.27      | 97.6801                       | 8.2712    | 97.6801                         | 0.00          |
| 20/10/2016 | R208 On 03-August-17   | 8.30   | Call         | Bond Future | 1456      | 1                             | 1456      | 1                               | 0.00          |
| 20/10/2016 | R208 On 03-August-17   | 8.32   | Call         | Bond Future | 1488      | 1                             | 1488      | 1                               | 0.00          |
| 20/10/2016 | R208 On 03-August-17   | 8.31   | Call         | Bond Future | 1472      | 1                             | 1472      | 1                               | 0.00          |
| 20/10/2016 | R208 On 03-August-17   | 8.31   | Put          | Bond Future | 1356      | 1                             | 1356      | 1                               | 0.00          |
| 20/10/2016 | R208 On 03-August-17   | 8.32   | Put          | Bond Future | 1341      | 1                             | 1341      | 1                               | 0.00          |
| 20/10/2016 | R208 On 03-August-17   | 8.30   | Put          | Bond Future | 1370      | 1                             | 1370      | 1                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 |        |              | Bond Future | 9.31      | 73.4719                       | 9.3069    | 73.4719                         | 37,771.00     |
| 20/10/2016 | R209 On 03-November-16 | 10.24  | Call         | Bond Future | 6132      | 6                             | 6132      | 6                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 10.26  | Call         | Bond Future | 6254      | 6                             | 6254      | 6                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 8.81   | Call         | Bond Future | 41        | 0                             | 41        | 0                               | 345.00        |
| 20/10/2016 | R209 On 03-November-16 | 10.25  | Call         | Bond Future | 6193      | 6                             | 6193      | 6                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 9.05   | Call         | Bond Future | 231       | 0                             | 231       | 0                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 9.45   | Call         | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 9.04   | Call         | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 9.34   | Call         | Bond Future | 971       | 1                             | 971       | 1                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 8.87   | Call         | Bond Future | 66        | 0                             | 66        | 0                               | 250.00        |
| 20/10/2016 | R209 On 03-November-16 | 9.42   | Call         | Bond Future | 1300      | 1                             | 1300      | 1                               | 120.00        |
| 20/10/2016 | R209 On 03-November-16 | 9.05   | Put          | Bond Future | 2070      | 2                             | 2070      | 2                               | 250.00        |
| 20/10/2016 | R209 On 03-November-16 | 8.81   | Put          | Bond Future | 3661      | 4                             | 3661      | 4                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 10.26  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 9.45   | Put          | Bond Future | 442       | 0                             | 442       | 0                               | 250.00        |
| 20/10/2016 | R209 On 03-November-16 | 10.25  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 10.24  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 9.04   | Put          | Bond Future | 2129      | 2                             | 2129      | 2                               | 345.00        |
| 20/10/2016 | R209 On 03-November-16 | 9.42   | Put          | Bond Future | 512       | 1                             | 512       | 1                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 8.87   | Put          | Bond Future | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 20/10/2016 | R209 On 03-November-16 | 9.34   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 345.00        |
| 20/10/2016 | R209 On 02-February-17 |        |              | Bond Future | 9.35      | 74.8734                       | 9.3482    | 74.8734                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R209 On 02-February-17 | 9.55   | Call         | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 20/10/2016 | R209 On 02-February-17 | 9.53   | Call         | Bond Future | 3008      | 3                             | 3008      | 3                               | 0.00          |
| 20/10/2016 | R209 On 02-February-17 | 9.54   | Call         | Bond Future | 3048      | 3                             | 3048      | 3                               | 0.00          |
| 20/10/2016 | R209 On 02-February-17 | 9.53   | Put          | Bond Future | 1758      | 2                             | 1758      | 2                               | 0.00          |
| 20/10/2016 | R209 On 02-February-17 | 9.54   | Put          | Bond Future | 1731      | 2                             | 1731      | 2                               | 0.00          |
| 20/10/2016 | R209 On 02-February-17 | 9.55   | Put          | Bond Future | 1703      | 2                             | 1703      | 2                               | 0.00          |
| 20/10/2016 | R209 On 04-May-17      |        |              | Bond Future | 9.38      | 73.2015                       | 9.3833    | 73.2015                         | 0.00          |
| 20/10/2016 | R209 On 04-May-17      | 9.46   | Call         | Bond Future | 3487      | 4                             | 3487      | 4                               | 0.00          |
| 20/10/2016 | R209 On 04-May-17      | 9.48   | Call         | Bond Future | 3559      | 4                             | 3559      | 4                               | 0.00          |
| 20/10/2016 | R209 On 04-May-17      | 9.47   | Call         | Bond Future | 3523      | 4                             | 3523      | 4                               | 0.00          |
| 20/10/2016 | R209 On 04-May-17      | 9.46   | Put          | Bond Future | 2960      | 3                             | 2960      | 3                               | 0.00          |
| 20/10/2016 | R209 On 04-May-17      | 9.47   | Put          | Bond Future | 2927      | 3                             | 2927      | 3                               | 0.00          |
| 20/10/2016 | R209 On 04-May-17      | 9.48   | Put          | Bond Future | 2895      | 3                             | 2895      | 3                               | 0.00          |
| 20/10/2016 | R209 On 03-August-17   |        |              | Bond Future | 9.41      | 74.7088                       | 9.4096    | 74.7088                         | 0.00          |
| 20/10/2016 | R209 On 03-August-17   | 9.44   | Call         | Bond Future | 4036      | 4                             | 4036      | 4                               | 0.00          |
| 20/10/2016 | R209 On 03-August-17   | 9.43   | Call         | Bond Future | 4001      | 4                             | 4001      | 4                               | 0.00          |
| 20/10/2016 | R209 On 03-August-17   | 9.45   | Call         | Bond Future | 4070      | 4                             | 4070      | 4                               | 0.00          |
| 20/10/2016 | R209 On 03-August-17   | 9.45   | Put          | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 20/10/2016 | R209 On 03-August-17   | 9.44   | Put          | Bond Future | 3827      | 4                             | 3827      | 4                               | 0.00          |
| 20/10/2016 | R209 On 03-August-17   | 9.43   | Put          | Bond Future | 3862      | 4                             | 3862      | 4                               | 0.00          |
| 20/10/2016 | R210 On 03-November-16 |        |              | Bond Future | 187.35    | 187.3258                      | 187.3465  | 187.3258                        | 2,071.00      |
| 20/10/2016 | R210 On 03-November-16 | 188.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-November-16 | 188.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-November-16 | 188.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-November-16 | 188.90 | Put          | Bond Future | 1554      | 2                             | 1554      | 2                               | 0.00          |
| 20/10/2016 | R210 On 03-November-16 | 188.91 | Put          | Bond Future | 1564      | 2                             | 1564      | 2                               | 0.00          |
| 20/10/2016 | R210 On 03-November-16 | 188.92 | Put          | Bond Future | 1574      | 2                             | 1574      | 2                               | 0.00          |
| 20/10/2016 | R210 On 02-February-17 |        |              | Bond Future | 190.93    | 190.9105                      | 190.9307  | 190.9105                        | 0.00          |
| 20/10/2016 | R210 On 02-February-17 | 190.86 | Call         | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 20/10/2016 | R210 On 02-February-17 | 190.84 | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 20/10/2016 | R210 On 02-February-17 | 190.85 | Call         | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 20/10/2016 | R210 On 02-February-17 | 190.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 02-February-17 | 190.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 02-February-17 | 190.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R210 On 04-May-17      |        |              | Bond Future | 192.40    | 192.3779                      | 192.3963  | 192.3779                        | 0.00          |
| 20/10/2016 | R210 On 04-May-17      | 192.32 | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 20/10/2016 | R210 On 04-May-17      | 192.31 | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 20/10/2016 | R210 On 04-May-17      | 192.33 | Call         | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 20/10/2016 | R210 On 04-May-17      | 192.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 04-May-17      | 192.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 04-May-17      | 192.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-August-17   |        |              | Bond Future | 196.37    | 196.3482                      | 196.3656  | 196.3482                        | 0.00          |
| 20/10/2016 | R210 On 03-August-17   | 196.28 | Call         | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-August-17   | 196.29 | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-August-17   | 196.30 | Call         | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-August-17   | 196.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-August-17   | 196.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R210 On 03-August-17   | 196.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R211 On 03-November-16 |        |              | Bond Future | 141.61    | 141.5897                      | 141.6133  | 141.5897                        | 56.00         |
| 20/10/2016 | R211 On 03-November-16 | 141.76 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R211 On 03-November-16 | 141.75 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R211 On 03-November-16 | 141.74 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R211 On 03-November-16 | 141.75 | Put          | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 20/10/2016 | R211 On 03-November-16 | 141.74 | Put          | Bond Future | 127       | 0                             | 127       | 0                               | 0.00          |
| 20/10/2016 | R211 On 03-November-16 | 141.76 | Put          | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-November-16 |        |              | Bond Future | 148.52    | 148.5084                      | 148.5244  | 148.5084                        | 3,049.00      |
| 20/10/2016 | R212 On 03-November-16 | 148.11 | Call         | Bond Future | 414       | 0                             | 414       | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-November-16 | 148.12 | Call         | Bond Future | 404       | 0                             | 404       | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-November-16 | 148.10 | Call         | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-November-16 | 148.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-November-16 | 148.12 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-November-16 | 148.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 02-February-17 |        |              | Bond Future | 149.42    | 149.4009                      | 149.4165  | 149.4009                        | 0.00          |
| 20/10/2016 | R212 On 02-February-17 | 149.27 | Call         | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 20/10/2016 | R212 On 02-February-17 | 149.29 | Call         | Bond Future | 127       | 0                             | 127       | 0                               | 0.00          |
| 20/10/2016 | R212 On 02-February-17 | 149.28 | Call         | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 20/10/2016 | R212 On 02-February-17 | 149.27 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 02-February-17 | 149.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R212 On 02-February-17 | 149.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 04-May-17      |        |              | Bond Future | 152.38    | 152.3620                      | 152.3762  | 152.3620                        | 0.00          |
| 20/10/2016 | R212 On 04-May-17      | 152.25 | Call         | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 20/10/2016 | R212 On 04-May-17      | 152.24 | Call         | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 20/10/2016 | R212 On 04-May-17      | 152.23 | Call         | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 20/10/2016 | R212 On 04-May-17      | 152.24 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 04-May-17      | 152.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 04-May-17      | 152.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-August-17   |        |              | Bond Future | 153.49    | 153.4764                      | 153.4897  | 153.4764                        | 0.00          |
| 20/10/2016 | R212 On 03-August-17   | 153.34 | Call         | Bond Future | 150       | 0                             | 150       | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-August-17   | 153.35 | Call         | Bond Future | 140       | 0                             | 140       | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-August-17   | 153.36 | Call         | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-August-17   | 153.34 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-August-17   | 153.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R212 On 03-August-17   | 153.36 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/10/2016 | R213 On 03-November-16 |        |              | Bond Future | 9.19      | 84.0857                       | 9.1927    | 84.0857                         | 42,360.00     |
| 20/10/2016 | R213 On 03-November-16 | 10.20  | Call         | Bond Future | 6558      | 7                             | 6558      | 7                               | 0.00          |
| 20/10/2016 | R213 On 03-November-16 | 10.19  | Call         | Bond Future | 6496      | 7                             | 6496      | 7                               | 0.00          |
| 20/10/2016 | R213 On 03-November-16 | 10.18  | Call         | Bond Future | 6435      | 6                             | 6435      | 6                               | 0.00          |
| 20/10/2016 | R213 On 03-November-16 | 10.19  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R213 On 03-November-16 | 10.18  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R213 On 03-November-16 | 10.20  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R213 On 02-February-17 |        |              | Bond Future | 9.24      | 85.6895                       | 9.2392    | 85.6895                         | 0.00          |
| 20/10/2016 | R213 On 02-February-17 | 9.40   | Call         | Bond Future | 2859      | 3                             | 2859      | 3                               | 0.00          |
| 20/10/2016 | R213 On 02-February-17 | 9.42   | Call         | Bond Future | 2938      | 3                             | 2938      | 3                               | 0.00          |
| 20/10/2016 | R213 On 02-February-17 | 9.41   | Call         | Bond Future | 2898      | 3                             | 2898      | 3                               | 0.00          |
| 20/10/2016 | R213 On 02-February-17 | 9.40   | Put          | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 20/10/2016 | R213 On 02-February-17 | 9.42   | Put          | Bond Future | 1719      | 2                             | 1719      | 2                               | 0.00          |
| 20/10/2016 | R213 On 02-February-17 | 9.41   | Put          | Bond Future | 1746      | 2                             | 1746      | 2                               | 0.00          |
| 20/10/2016 | R213 On 04-May-17      |        |              | Bond Future | 9.28      | 83.8298                       | 9.2752    | 83.8298                         | 0.00          |
| 20/10/2016 | R213 On 04-May-17      | 9.37   | Call         | Bond Future | 3423      | 3                             | 3423      | 3                               | 0.00          |
| 20/10/2016 | R213 On 04-May-17      | 9.36   | Call         | Bond Future | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 20/10/2016 | R213 On 04-May-17      | 9.35   | Call         | Bond Future | 3353      | 3                             | 3353      | 3                               | 0.00          |
| 20/10/2016 | R213 On 04-May-17      | 9.36   | Put          | Bond Future | 2820      | 3                             | 2820      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R213 On 04-May-17      | 9.37   | Put          | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 20/10/2016 | R213 On 04-May-17      | 9.35   | Put          | Bond Future | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 20/10/2016 | R213 On 03-August-17   |        |              | Bond Future | 9.30      | 85.5557                       | 9.3015    | 85.5557                         | 0.00          |
| 20/10/2016 | R213 On 03-August-17   | 9.33   | Call         | Bond Future | 3864      | 4                             | 3864      | 4                               | 0.00          |
| 20/10/2016 | R213 On 03-August-17   | 9.34   | Call         | Bond Future | 3898      | 4                             | 3898      | 4                               | 0.00          |
| 20/10/2016 | R213 On 03-August-17   | 9.35   | Call         | Bond Future | 3931      | 4                             | 3931      | 4                               | 0.00          |
| 20/10/2016 | R213 On 03-August-17   | 9.34   | Put          | Bond Future | 3641      | 4                             | 3641      | 4                               | 0.00          |
| 20/10/2016 | R213 On 03-August-17   | 9.35   | Put          | Bond Future | 3609      | 4                             | 3609      | 4                               | 0.00          |
| 20/10/2016 | R213 On 03-August-17   | 9.33   | Put          | Bond Future | 3674      | 4                             | 3674      | 4                               | 0.00          |
| 20/10/2016 | R214 On 03-November-16 |        |              | Bond Future | 9.38      | 73.8799                       | 9.3821    | 73.8799                         | 29,619.00     |
| 20/10/2016 | R214 On 03-November-16 | 10.35  | Call         | Bond Future | 6589      | 7                             | 6589      | 7                               | 0.00          |
| 20/10/2016 | R214 On 03-November-16 | 10.33  | Call         | Bond Future | 6464      | 7                             | 6464      | 7                               | 0.00          |
| 20/10/2016 | R214 On 03-November-16 | 10.34  | Call         | Bond Future | 6526      | 7                             | 6526      | 7                               | 0.00          |
| 20/10/2016 | R214 On 03-November-16 | 10.33  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 20/10/2016 | R214 On 03-November-16 | 10.34  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R214 On 03-November-16 | 10.35  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/10/2016 | R214 On 02-February-17 |        |              | Bond Future | 9.42      | 75.2891                       | 9.4249    | 75.2891                         | 7,379.00      |
| 20/10/2016 | R214 On 02-February-17 | 9.67   | Call         | Bond Future | 3459      | 4                             | 3459      | 4                               | 0.00          |
| 20/10/2016 | R214 On 02-February-17 | 9.66   | Call         | Bond Future | 3416      | 3                             | 3416      | 3                               | 0.00          |
| 20/10/2016 | R214 On 02-February-17 | 9.68   | Call         | Bond Future | 3503      | 4                             | 3503      | 4                               | 0.00          |
| 20/10/2016 | R214 On 02-February-17 | 9.67   | Put          | Bond Future | 1706      | 2                             | 1706      | 2                               | 0.00          |
| 20/10/2016 | R214 On 02-February-17 | 9.68   | Put          | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 20/10/2016 | R214 On 02-February-17 | 9.66   | Put          | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 20/10/2016 | R214 On 04-May-17      |        |              | Bond Future | 9.46      | 73.4777                       | 9.4586    | 73.4777                         | 0.00          |
| 20/10/2016 | R214 On 04-May-17      | 9.58   | Call         | Bond Future | 3872      | 4                             | 3872      | 4                               | 0.00          |
| 20/10/2016 | R214 On 04-May-17      | 9.56   | Call         | Bond Future | 3794      | 4                             | 3794      | 4                               | 0.00          |
| 20/10/2016 | R214 On 04-May-17      | 9.57   | Call         | Bond Future | 3833      | 4                             | 3833      | 4                               | 0.00          |
| 20/10/2016 | R214 On 04-May-17      | 9.56   | Put          | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 20/10/2016 | R214 On 04-May-17      | 9.57   | Put          | Bond Future | 3033      | 3                             | 3033      | 3                               | 0.00          |
| 20/10/2016 | R214 On 04-May-17      | 9.58   | Put          | Bond Future | 3000      | 3                             | 3000      | 3                               | 0.00          |
| 20/10/2016 | R214 On 03-August-17   |        |              | Bond Future | 9.48      | 74.9905                       | 9.4844    | 74.9905                         | 0.00          |
| 20/10/2016 | R214 On 03-August-17   | 9.51   | Call         | Bond Future | 4258      | 4                             | 4258      | 4                               | 0.00          |
| 20/10/2016 | R214 On 03-August-17   | 9.53   | Call         | Bond Future | 4332      | 4                             | 4332      | 4                               | 0.00          |
| 20/10/2016 | R214 On 03-August-17   | 9.52   | Call         | Bond Future | 4295      | 4                             | 4295      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2016 | R214 On 03-August-17   | 9.52   | Put          | Bond Future | 4039      | 4                             | 4039      | 4                               | 0.00          |
| 20/10/2016 | R214 On 03-August-17   | 9.53   | Put          | Bond Future | 4004      | 4                             | 4004      | 4                               | 0.00          |
| 20/10/2016 | R214 On 03-August-17   | 9.51   | Put          | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 20/10/2016 | R248 On 03-November-16 |        |              | Bond Future | 9.43      | 94.8569                       | 9.4323    | 94.8569                         | 64,766.00     |
| 20/10/2016 | R248 On 03-November-16 | 10.39  | Call         | Bond Future | 8298      | 8                             | 8298      | 8                               | 0.00          |
| 20/10/2016 | R248 On 03-November-16 | 10.38  | Call         | Bond Future | 8219      | 8                             | 8219      | 8                               | 0.00          |
| 20/10/2016 | R248 On 03-November-16 | 10.37  | Call         | Bond Future | 8139      | 8                             | 8139      | 8                               | 0.00          |
| 20/10/2016 | R248 On 03-November-16 | 10.38  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/10/2016 | R248 On 03-November-16 | 10.39  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 20/10/2016 | R248 On 03-November-16 | 10.37  | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 20/10/2016 | R248 On 02-February-17 |        |              | Bond Future | 9.48      | 96.6662                       | 9.4765    | 96.6662                         | 0.00          |
| 20/10/2016 | R248 On 02-February-17 | 9.76   | Call         | Bond Future | 4768      | 5                             | 4768      | 5                               | 0.00          |
| 20/10/2016 | R248 On 02-February-17 | 9.77   | Call         | Bond Future | 4824      | 5                             | 4824      | 5                               | 0.00          |
| 20/10/2016 | R248 On 02-February-17 | 9.78   | Call         | Bond Future | 4880      | 5                             | 4880      | 5                               | 0.00          |
| 20/10/2016 | R248 On 02-February-17 | 9.77   | Put          | Bond Future | 2157      | 2                             | 2157      | 2                               | 0.00          |
| 20/10/2016 | R248 On 02-February-17 | 9.76   | Put          | Bond Future | 2191      | 2                             | 2191      | 2                               | 0.00          |
| 20/10/2016 | R248 On 02-February-17 | 9.78   | Put          | Bond Future | 2125      | 2                             | 2125      | 2                               | 0.00          |
| 20/10/2016 | R248 On 04-May-17      |        |              | Bond Future | 9.51      | 94.1353                       | 9.5117    | 94.1353                         | 0.00          |
| 20/10/2016 | R248 On 04-May-17      | 9.67   | Call         | Bond Future | 5266      | 5                             | 5266      | 5                               | 0.00          |
| 20/10/2016 | R248 On 04-May-17      | 9.66   | Call         | Bond Future | 5217      | 5                             | 5217      | 5                               | 0.00          |
| 20/10/2016 | R248 On 04-May-17      | 9.65   | Call         | Bond Future | 5169      | 5                             | 5169      | 5                               | 0.00          |
| 20/10/2016 | R248 On 04-May-17      | 9.66   | Put          | Bond Future | 3863      | 4                             | 3863      | 4                               | 0.00          |
| 20/10/2016 | R248 On 04-May-17      | 9.67   | Put          | Bond Future | 3821      | 4                             | 3821      | 4                               | 0.00          |
| 20/10/2016 | R248 On 04-May-17      | 9.65   | Put          | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 20/10/2016 | R248 On 03-August-17   |        |              | Bond Future | 9.54      | 96.0734                       | 9.5389    | 96.0734                         | 0.00          |
| 20/10/2016 | R248 On 03-August-17   | 9.57   | Call         | Bond Future | 5642      | 6                             | 5642      | 6                               | 0.00          |
| 20/10/2016 | R248 On 03-August-17   | 9.58   | Call         | Bond Future | 5688      | 6                             | 5688      | 6                               | 0.00          |
| 20/10/2016 | R248 On 03-August-17   | 9.56   | Call         | Bond Future | 5597      | 6                             | 5597      | 6                               | 0.00          |
| 20/10/2016 | R248 On 03-August-17   | 9.58   | Put          | Bond Future | 5311      | 5                             | 5311      | 5                               | 0.00          |
| 20/10/2016 | R248 On 03-August-17   | 9.57   | Put          | Bond Future | 5356      | 5                             | 5356      | 5                               | 0.00          |
| 20/10/2016 | R248 On 03-August-17   | 9.56   | Put          | Bond Future | 5403      | 5                             | 5403      | 5                               | 0.00          |