



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 November 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 2025 On 02-February-17 |        |              | Bond Future | 128.19    | 128.2315                      | 128.1935  | 128.2315                        | 3,278.00      |
| 30/11/2016 | 2025 On 02-February-17 | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 02-February-17 | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 02-February-17 | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 02-February-17 | 129.99 | Put          | Bond Future | 1796      | 2                             | 1796      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 02-February-17 | 130.00 | Put          | Bond Future | 1806      | 2                             | 1806      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 02-February-17 | 130.01 | Put          | Bond Future | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 04-May-17      |        |              | Bond Future | 130.69    | 130.7318                      | 130.6919  | 130.7318                        | 0.00          |
| 30/11/2016 | 2025 On 04-May-17      | 132.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 04-May-17      | 132.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 04-May-17      | 132.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 04-May-17      | 132.57 | Put          | Bond Future | 1878      | 2                             | 1878      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 04-May-17      | 132.58 | Put          | Bond Future | 1888      | 2                             | 1888      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 04-May-17      | 132.56 | Put          | Bond Future | 1868      | 2                             | 1868      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 03-August-17   |        |              | Bond Future | 131.99    | 132.0295                      | 131.9888  | 132.0295                        | 0.00          |
| 30/11/2016 | 2025 On 03-August-17   | 133.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 03-August-17   | 133.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 03-August-17   | 133.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2025 On 03-August-17   | 133.96 | Put          | Bond Future | 1971      | 2                             | 1971      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 03-August-17   | 133.97 | Put          | Bond Future | 1981      | 2                             | 1981      | 2                               | 0.00          |
| 30/11/2016 | 2025 On 03-August-17   | 133.98 | Put          | Bond Future | 1991      | 2                             | 1991      | 2                               | 0.00          |
| 30/11/2016 | 2030 On 02-February-17 |        |              | Bond Future | 9.45      | 89.4997                       | 9.4541    | 89.4997                         | 32,061.00     |
| 30/11/2016 | 2030 On 02-February-17 | 9.29   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 02-February-17 | 9.31   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 02-February-17 | 9.30   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 02-February-17 | 9.30   | Put          | Bond Future | 1061      | 1                             | 1061      | 1                               | 0.00          |
| 30/11/2016 | 2030 On 02-February-17 | 9.31   | Put          | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 30/11/2016 | 2030 On 02-February-17 | 9.29   | Put          | Bond Future | 1130      | 1                             | 1130      | 1                               | 0.00          |
| 30/11/2016 | 2030 On 04-May-17      |        |              | Bond Future | 9.51      | 91.2397                       | 9.5079    | 91.2397                         | 0.00          |
| 30/11/2016 | 2030 On 04-May-17      | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 04-May-17      | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 04-May-17      | 9.32   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 04-May-17      | 9.33   | Put          | Bond Future | 1209      | 1                             | 1209      | 1                               | 0.00          |
| 30/11/2016 | 2030 On 04-May-17      | 9.32   | Put          | Bond Future | 1277      | 1                             | 1277      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 2030 On 04-May-17      | 9.34   | Put          | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 30/11/2016 | 2030 On 03-August-17   |        |              | Bond Future | 9.56      | 89.0632                       | 9.5561    | 89.0632                         | 0.00          |
| 30/11/2016 | 2030 On 03-August-17   | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 03-August-17   | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 03-August-17   | 9.35   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2030 On 03-August-17   | 9.34   | Put          | Bond Future | 1449      | 1                             | 1449      | 1                               | 0.00          |
| 30/11/2016 | 2030 On 03-August-17   | 9.33   | Put          | Bond Future | 1517      | 1                             | 1517      | 1                               | 0.00          |
| 30/11/2016 | 2030 On 03-August-17   | 9.35   | Put          | Bond Future | 1382      | 1                             | 1382      | 1                               | 0.00          |
| 30/11/2016 | 2032 On 02-February-17 |        |              | Bond Future | 9.59      | 92.5008                       | 9.5860    | 92.5008                         | 18,016.00     |
| 30/11/2016 | 2032 On 02-February-17 | 9.51   | Call         | Bond Future | 1701      | 2                             | 1701      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 02-February-17 | 9.53   | Call         | Bond Future | 1769      | 2                             | 1769      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 02-February-17 | 9.52   | Call         | Bond Future | 1735      | 2                             | 1735      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 02-February-17 | 9.52   | Put          | Bond Future | 2218      | 2                             | 2218      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 02-February-17 | 9.53   | Put          | Bond Future | 2179      | 2                             | 2179      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 02-February-17 | 9.51   | Put          | Bond Future | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 04-May-17      |        |              | Bond Future | 9.64      | 90.1395                       | 9.6387    | 90.1395                         | 0.00          |
| 30/11/2016 | 2032 On 04-May-17      | 9.46   | Call         | Bond Future | 2457      | 3                             | 2457      | 3                               | 0.00          |
| 30/11/2016 | 2032 On 04-May-17      | 9.45   | Call         | Bond Future | 2425      | 2                             | 2425      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 04-May-17      | 9.44   | Call         | Bond Future | 2394      | 2                             | 2394      | 2                               | 0.00          |
| 30/11/2016 | 2032 On 04-May-17      | 9.45   | Put          | Bond Future | 3799      | 4                             | 3799      | 4                               | 0.00          |
| 30/11/2016 | 2032 On 04-May-17      | 9.44   | Put          | Bond Future | 3842      | 4                             | 3842      | 4                               | 0.00          |
| 30/11/2016 | 2032 On 04-May-17      | 9.46   | Put          | Bond Future | 3757      | 4                             | 3757      | 4                               | 0.00          |
| 30/11/2016 | 2032 On 03-August-17   |        |              | Bond Future | 9.68      | 91.9484                       | 9.6843    | 91.9484                         | 0.00          |
| 30/11/2016 | 2032 On 03-August-17   | 9.43   | Call         | Bond Future | 3004      | 3                             | 3004      | 3                               | 0.00          |
| 30/11/2016 | 2032 On 03-August-17   | 9.45   | Call         | Bond Future | 3066      | 3                             | 3066      | 3                               | 0.00          |
| 30/11/2016 | 2032 On 03-August-17   | 9.44   | Call         | Bond Future | 3035      | 3                             | 3035      | 3                               | 0.00          |
| 30/11/2016 | 2032 On 03-August-17   | 9.45   | Put          | Bond Future | 4756      | 5                             | 4756      | 5                               | 0.00          |
| 30/11/2016 | 2032 On 03-August-17   | 9.43   | Put          | Bond Future | 4840      | 5                             | 4840      | 5                               | 0.00          |
| 30/11/2016 | 2032 On 03-August-17   | 9.44   | Put          | Bond Future | 4798      | 5                             | 4798      | 5                               | 0.00          |
| 30/11/2016 | 2033 On 02-February-17 |        |              | Bond Future | 107.24    | 107.2710                      | 107.2402  | 107.2710                        | 5,474.00      |
| 30/11/2016 | 2033 On 02-February-17 | 109.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 02-February-17 | 109.72 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 02-February-17 | 109.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 02-February-17 | 109.71 | Put          | Bond Future | 2470      | 2                             | 2470      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 2033 On 02-February-17 | 109.72 | Put          | Bond Future | 2480      | 2                             | 2480      | 2                               | 0.00          |
| 30/11/2016 | 2033 On 02-February-17 | 109.70 | Put          | Bond Future | 2460      | 2                             | 2460      | 2                               | 0.00          |
| 30/11/2016 | 2033 On 04-May-17      |        |              | Bond Future | 108.29    | 108.3233                      | 108.2912  | 108.3233                        | 0.00          |
| 30/11/2016 | 2033 On 04-May-17      | 110.83 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 04-May-17      | 110.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 04-May-17      | 110.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 04-May-17      | 110.84 | Put          | Bond Future | 2549      | 3                             | 2549      | 3                               | 0.00          |
| 30/11/2016 | 2033 On 04-May-17      | 110.85 | Put          | Bond Future | 2559      | 3                             | 2559      | 3                               | 0.00          |
| 30/11/2016 | 2033 On 04-May-17      | 110.83 | Put          | Bond Future | 2539      | 3                             | 2539      | 3                               | 0.00          |
| 30/11/2016 | 2033 On 03-August-17   |        |              | Bond Future | 110.47    | 110.5026                      | 110.4699  | 110.5026                        | 0.00          |
| 30/11/2016 | 2033 On 03-August-17   | 113.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 03-August-17   | 113.12 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 03-August-17   | 113.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2033 On 03-August-17   | 113.12 | Put          | Bond Future | 2650      | 3                             | 2650      | 3                               | 0.00          |
| 30/11/2016 | 2033 On 03-August-17   | 113.13 | Put          | Bond Future | 2660      | 3                             | 2660      | 3                               | 0.00          |
| 30/11/2016 | 2033 On 03-August-17   | 113.14 | Put          | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 02-February-17 |        |              | Bond Future | 9.77      | 89.2042                       | 9.7748    | 89.2042                         | 45,471.00     |
| 30/11/2016 | 2037 On 02-February-17 | 9.66   | Call         | Bond Future | 1782      | 2                             | 1782      | 2                               | 0.00          |
| 30/11/2016 | 2037 On 02-February-17 | 9.68   | Call         | Bond Future | 1852      | 2                             | 1852      | 2                               | 0.00          |
| 30/11/2016 | 2037 On 02-February-17 | 9.67   | Call         | Bond Future | 1817      | 2                             | 1817      | 2                               | 0.00          |
| 30/11/2016 | 2037 On 02-February-17 | 9.66   | Put          | Bond Future | 2701      | 3                             | 2701      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 02-February-17 | 9.67   | Put          | Bond Future | 2655      | 3                             | 2655      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 02-February-17 | 9.68   | Put          | Bond Future | 2610      | 3                             | 2610      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 04-May-17      |        |              | Bond Future | 9.83      | 90.9384                       | 9.8295    | 90.9384                         | 0.00          |
| 30/11/2016 | 2037 On 04-May-17      | 9.59   | Call         | Bond Future | 2584      | 3                             | 2584      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 04-May-17      | 9.58   | Call         | Bond Future | 2551      | 3                             | 2551      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 04-May-17      | 9.60   | Call         | Bond Future | 2617      | 3                             | 2617      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 04-May-17      | 9.58   | Put          | Bond Future | 4546      | 4                             | 4546      | 4                               | 0.00          |
| 30/11/2016 | 2037 On 04-May-17      | 9.60   | Put          | Bond Future | 4450      | 4                             | 4450      | 4                               | 0.00          |
| 30/11/2016 | 2037 On 04-May-17      | 9.59   | Put          | Bond Future | 4498      | 4                             | 4498      | 4                               | 0.00          |
| 30/11/2016 | 2037 On 03-August-17   |        |              | Bond Future | 9.88      | 88.5055                       | 9.8795    | 88.5055                         | 0.00          |
| 30/11/2016 | 2037 On 03-August-17   | 9.58   | Call         | Bond Future | 3268      | 3                             | 3268      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 03-August-17   | 9.57   | Call         | Bond Future | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 30/11/2016 | 2037 On 03-August-17   | 9.56   | Call         | Bond Future | 3203      | 3                             | 3203      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 2037 On 03-August-17   | 9.56   | Put          | Bond Future | 5743      | 6                             | 5743      | 6                               | 0.00          |
| 30/11/2016 | 2037 On 03-August-17   | 9.57   | Put          | Bond Future | 5694      | 6                             | 5694      | 6                               | 0.00          |
| 30/11/2016 | 2037 On 03-August-17   | 9.58   | Put          | Bond Future | 5646      | 6                             | 5646      | 6                               | 0.00          |
| 30/11/2016 | 2038 On 02-February-17 |        |              | Bond Future | 133.42    | 133.4553                      | 133.4157  | 133.4553                        | 22,790.00     |
| 30/11/2016 | 2038 On 02-February-17 | 137.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 02-February-17 | 137.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 02-February-17 | 137.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 02-February-17 | 137.05 | Put          | Bond Future | 3634      | 4                             | 3634      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 02-February-17 | 137.06 | Put          | Bond Future | 3644      | 4                             | 3644      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 02-February-17 | 137.07 | Put          | Bond Future | 3654      | 4                             | 3654      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 04-May-17      |        |              | Bond Future | 136.02    | 136.0575                      | 136.0160  | 136.0575                        | 0.00          |
| 30/11/2016 | 2038 On 04-May-17      | 139.77 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 04-May-17      | 139.79 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 04-May-17      | 139.78 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 04-May-17      | 139.78 | Put          | Bond Future | 3764      | 4                             | 3764      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 04-May-17      | 139.79 | Put          | Bond Future | 3774      | 4                             | 3774      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 04-May-17      | 139.77 | Put          | Bond Future | 3754      | 4                             | 3754      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 03-August-17   |        |              | Bond Future | 137.25    | 137.2958                      | 137.2535  | 137.2958                        | 0.00          |
| 30/11/2016 | 2038 On 03-August-17   | 141.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 03-August-17   | 141.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 03-August-17   | 141.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2038 On 03-August-17   | 141.17 | Put          | Bond Future | 3917      | 4                             | 3917      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 03-August-17   | 141.16 | Put          | Bond Future | 3907      | 4                             | 3907      | 4                               | 0.00          |
| 30/11/2016 | 2038 On 03-August-17   | 141.18 | Put          | Bond Future | 3927      | 4                             | 3927      | 4                               | 0.00          |
| 30/11/2016 | 2040 On 02-February-17 |        |              | Bond Future | 9.81      | 92.9914                       | 9.8093    | 92.9914                         | 8,238.00      |
| 30/11/2016 | 2040 On 02-February-17 | 9.58   | Call         | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 30/11/2016 | 2040 On 02-February-17 | 9.60   | Call         | Bond Future | 1615      | 2                             | 1615      | 2                               | 0.00          |
| 30/11/2016 | 2040 On 02-February-17 | 9.59   | Call         | Bond Future | 1582      | 2                             | 1582      | 2                               | 0.00          |
| 30/11/2016 | 2040 On 02-February-17 | 9.58   | Put          | Bond Future | 3537      | 3                             | 3537      | 3                               | 0.00          |
| 30/11/2016 | 2040 On 02-February-17 | 9.60   | Put          | Bond Future | 3426      | 3                             | 3426      | 3                               | 0.00          |
| 30/11/2016 | 2040 On 02-February-17 | 9.59   | Put          | Bond Future | 3481      | 3                             | 3481      | 3                               | 0.00          |
| 30/11/2016 | 2040 On 04-May-17      |        |              | Bond Future | 9.86      | 94.7993                       | 9.8634    | 94.7993                         | 0.00          |
| 30/11/2016 | 2040 On 04-May-17      | 9.64   | Call         | Bond Future | 2886      | 3                             | 2886      | 3                               | 0.00          |
| 30/11/2016 | 2040 On 04-May-17      | 9.63   | Call         | Bond Future | 2850      | 3                             | 2850      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 2040 On 04-May-17      | 9.62   | Call         | Bond Future | 2815      | 3                             | 2815      | 3                               | 0.00          |
| 30/11/2016 | 2040 On 04-May-17      | 9.63   | Put          | Bond Future | 4853      | 5                             | 4853      | 5                               | 0.00          |
| 30/11/2016 | 2040 On 04-May-17      | 9.62   | Put          | Bond Future | 4904      | 5                             | 4904      | 5                               | 0.00          |
| 30/11/2016 | 2040 On 04-May-17      | 9.64   | Put          | Bond Future | 4801      | 5                             | 4801      | 5                               | 0.00          |
| 30/11/2016 | 2040 On 03-August-17   |        |              | Bond Future | 9.91      | 92.1933                       | 9.9130    | 92.1933                         | 0.00          |
| 30/11/2016 | 2040 On 03-August-17   | 9.61   | Call         | Bond Future | 3566      | 4                             | 3566      | 4                               | 0.00          |
| 30/11/2016 | 2040 On 03-August-17   | 9.62   | Call         | Bond Future | 3601      | 4                             | 3601      | 4                               | 0.00          |
| 30/11/2016 | 2040 On 03-August-17   | 9.63   | Call         | Bond Future | 3637      | 4                             | 3637      | 4                               | 0.00          |
| 30/11/2016 | 2040 On 03-August-17   | 9.62   | Put          | Bond Future | 6100      | 6                             | 6100      | 6                               | 0.00          |
| 30/11/2016 | 2040 On 03-August-17   | 9.63   | Put          | Bond Future | 6048      | 6                             | 6048      | 6                               | 0.00          |
| 30/11/2016 | 2040 On 03-August-17   | 9.61   | Put          | Bond Future | 6151      | 6                             | 6151      | 6                               | 0.00          |
| 30/11/2016 | 2044 On 02-February-17 |        |              | Bond Future | 9.81      | 90.3557                       | 9.8129    | 90.3557                         | 20,651.00     |
| 30/11/2016 | 2044 On 02-February-17 | 9.77   | Call         | Bond Future | 2263      | 2                             | 2263      | 2                               | 0.00          |
| 30/11/2016 | 2044 On 02-February-17 | 9.76   | Call         | Bond Future | 2222      | 2                             | 2222      | 2                               | 0.00          |
| 30/11/2016 | 2044 On 02-February-17 | 9.78   | Call         | Bond Future | 2305      | 2                             | 2305      | 2                               | 0.00          |
| 30/11/2016 | 2044 On 02-February-17 | 9.78   | Put          | Bond Future | 2588      | 3                             | 2588      | 3                               | 0.00          |
| 30/11/2016 | 2044 On 02-February-17 | 9.77   | Put          | Bond Future | 2634      | 3                             | 2634      | 3                               | 0.00          |
| 30/11/2016 | 2044 On 02-February-17 | 9.76   | Put          | Bond Future | 2679      | 3                             | 2679      | 3                               | 0.00          |
| 30/11/2016 | 2044 On 04-May-17      |        |              | Bond Future | 9.86      | 92.1124                       | 9.8649    | 92.1124                         | 0.00          |
| 30/11/2016 | 2044 On 04-May-17      | 9.67   | Call         | Bond Future | 3038      | 3                             | 3038      | 3                               | 0.00          |
| 30/11/2016 | 2044 On 04-May-17      | 9.68   | Call         | Bond Future | 3075      | 3                             | 3075      | 3                               | 0.00          |
| 30/11/2016 | 2044 On 04-May-17      | 9.66   | Call         | Bond Future | 3001      | 3                             | 3001      | 3                               | 0.00          |
| 30/11/2016 | 2044 On 04-May-17      | 9.67   | Put          | Bond Future | 4726      | 5                             | 4726      | 5                               | 0.00          |
| 30/11/2016 | 2044 On 04-May-17      | 9.68   | Put          | Bond Future | 4676      | 5                             | 4676      | 5                               | 0.00          |
| 30/11/2016 | 2044 On 04-May-17      | 9.66   | Put          | Bond Future | 4777      | 5                             | 4777      | 5                               | 0.00          |
| 30/11/2016 | 2044 On 03-August-17   |        |              | Bond Future | 9.91      | 89.5778                       | 9.9124    | 89.5778                         | 0.00          |
| 30/11/2016 | 2044 On 03-August-17   | 9.64   | Call         | Bond Future | 3735      | 4                             | 3735      | 4                               | 0.00          |
| 30/11/2016 | 2044 On 03-August-17   | 9.62   | Call         | Bond Future | 3662      | 4                             | 3662      | 4                               | 0.00          |
| 30/11/2016 | 2044 On 03-August-17   | 9.63   | Call         | Bond Future | 3698      | 4                             | 3698      | 4                               | 0.00          |
| 30/11/2016 | 2044 On 03-August-17   | 9.62   | Put          | Bond Future | 6192      | 6                             | 6192      | 6                               | 0.00          |
| 30/11/2016 | 2044 On 03-August-17   | 9.63   | Put          | Bond Future | 6139      | 6                             | 6139      | 6                               | 0.00          |
| 30/11/2016 | 2044 On 03-August-17   | 9.64   | Put          | Bond Future | 6087      | 6                             | 6087      | 6                               | 0.00          |
| 30/11/2016 | 2046 On 02-February-17 |        |              | Bond Future | 132.51    | 132.5500                      | 132.5123  | 132.5500                        | 18,408.00     |
| 30/11/2016 | 2046 On 02-February-17 | 137.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 2046 On 02-February-17 | 137.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 02-February-17 | 137.15 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 02-February-17 | 137.14 | Put          | Bond Future | 4628      | 5                             | 4628      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 02-February-17 | 137.15 | Put          | Bond Future | 4638      | 5                             | 4638      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 02-February-17 | 137.13 | Put          | Bond Future | 4618      | 5                             | 4618      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 04-May-17      |        |              | Bond Future | 133.57    | 133.6064                      | 133.5668  | 133.6064                        | 0.00          |
| 30/11/2016 | 2046 On 04-May-17      | 138.34 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 04-May-17      | 138.33 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 04-May-17      | 138.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 04-May-17      | 138.33 | Put          | Bond Future | 4763      | 5                             | 4763      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 04-May-17      | 138.34 | Put          | Bond Future | 4773      | 5                             | 4773      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 04-May-17      | 138.32 | Put          | Bond Future | 4753      | 5                             | 4753      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 03-August-17   |        |              | Bond Future | 136.25    | 136.2944                      | 136.2541  | 136.2944                        | 0.00          |
| 30/11/2016 | 2046 On 03-August-17   | 141.19 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 03-August-17   | 141.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 03-August-17   | 141.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2046 On 03-August-17   | 141.19 | Put          | Bond Future | 4936      | 5                             | 4936      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 03-August-17   | 141.17 | Put          | Bond Future | 4916      | 5                             | 4916      | 5                               | 0.00          |
| 30/11/2016 | 2046 On 03-August-17   | 141.18 | Put          | Bond Future | 4926      | 5                             | 4926      | 5                               | 0.00          |
| 30/11/2016 | 2050 On 02-February-17 |        |              | Bond Future | 141.91    | 141.9560                      | 141.9145  | 141.9560                        | 24,942.00     |
| 30/11/2016 | 2050 On 02-February-17 | 144.96 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 02-February-17 | 144.97 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 02-February-17 | 144.98 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 02-February-17 | 144.97 | Put          | Bond Future | 3055      | 3                             | 3055      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 02-February-17 | 144.98 | Put          | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 02-February-17 | 144.96 | Put          | Bond Future | 3045      | 3                             | 3045      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 04-May-17      |        |              | Bond Future | 144.68    | 144.7236                      | 144.6801  | 144.7236                        | 0.00          |
| 30/11/2016 | 2050 On 04-May-17      | 147.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 04-May-17      | 147.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 04-May-17      | 147.83 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 04-May-17      | 147.84 | Put          | Bond Future | 3160      | 3                             | 3160      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 04-May-17      | 147.85 | Put          | Bond Future | 3170      | 3                             | 3170      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 04-May-17      | 147.83 | Put          | Bond Future | 3150      | 3                             | 3150      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 03-August-17   |        |              | Bond Future | 145.93    | 145.9737                      | 145.9293  | 145.9737                        | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | 2050 On 03-August-17   | 149.22 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 03-August-17   | 149.24 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 03-August-17   | 149.23 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | 2050 On 03-August-17   | 149.22 | Put          | Bond Future        | 3291      | 3                             | 3291      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 03-August-17   | 149.24 | Put          | Bond Future        | 3311      | 3                             | 3311      | 3                               | 0.00          |
| 30/11/2016 | 2050 On 03-August-17   | 149.23 | Put          | Bond Future        | 3301      | 3                             | 3301      | 3                               | 0.00          |
| 30/11/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | AL37 On 02-February-17 |        |              | Index Future       | 509.36    | 509.5160                      | 509.3600  | 509.5160                        | 7.00          |
| 30/11/2016 | AL37 On 04-May-17      |        |              | Index Future       | 519.26    | 519.4180                      | 519.2560  | 519.4180                        | 0.00          |
| 30/11/2016 | AL37 On 03-August-17   |        |              | Index Future       | 529.67    | 529.8350                      | 529.6720  | 529.8350                        | 0.00          |
| 30/11/2016 | AL7T On 02-February-17 |        |              | Index Future       | 586.86    | 587.4110                      | 586.8620  | 587.4110                        | 2.00          |
| 30/11/2016 | AL7T On 04-May-17      |        |              | Index Future       | 598.26    | 598.8260                      | 598.2640  | 598.8260                        | 0.00          |
| 30/11/2016 | AL7T On 03-August-17   |        |              | Index Future       | 610.27    | 610.8370                      | 610.2650  | 610.8370                        | 0.00          |
| 30/11/2016 | ALBI On 02-February-17 |        |              | Index Future       | 532.19    | 532.8160                      | 532.1890  | 532.8160                        | 746.00        |
| 30/11/2016 | ALBI On 04-May-17      |        |              | Index Future       | 542.53    | 543.1710                      | 542.5280  | 543.1710                        | 0.00          |
| 30/11/2016 | ALBI On 03-August-17   |        |              | Index Future       | 553.41    | 554.0650                      | 553.4110  | 554.0650                        | 0.00          |
| 30/11/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C118 On 20-April-18    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 30/11/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 30/11/2016 | EL28 On 02-February-17  |        |              | Bond Future        | 129.07    | 129.1032                      | 129.0732  | 129.1032                        | 0.00          |
| 30/11/2016 | EL28 On 02-February-17  | 135.10 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 02-February-17  | 135.12 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 02-February-17  | 135.11 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 02-February-17  | 135.10 | Put          | Bond Future        | 6027      | 6                             | 6027      | 6                               | 0.00          |
| 30/11/2016 | EL28 On 02-February-17  | 135.11 | Put          | Bond Future        | 6037      | 6                             | 6037      | 6                               | 0.00          |
| 30/11/2016 | EL28 On 02-February-17  | 135.12 | Put          | Bond Future        | 6047      | 6                             | 6047      | 6                               | 0.00          |
| 30/11/2016 | EL28 On 04-May-17       |        |              | Bond Future        | 129.91    | 129.9386                      | 129.9068  | 129.9386                        | 0.00          |
| 30/11/2016 | EL28 On 04-May-17       | 137.91 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 04-May-17       | 137.92 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 04-May-17       | 137.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 04-May-17       | 137.90 | Put          | Bond Future        | 7993      | 8                             | 7993      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | EL28 On 04-May-17      | 137.91 | Put          | Bond Future | 8003      | 8                             | 8003      | 8                               | 0.00          |
| 30/11/2016 | EL28 On 04-May-17      | 137.92 | Put          | Bond Future | 8013      | 8                             | 8013      | 8                               | 0.00          |
| 30/11/2016 | EL28 On 03-August-17   |        |              | Bond Future | 132.52    | 132.5530                      | 132.5206  | 132.5530                        | 0.00          |
| 30/11/2016 | EL28 On 03-August-17   | 135.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 03-August-17   | 135.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 03-August-17   | 135.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | EL28 On 03-August-17   | 135.17 | Put          | Bond Future | 2649      | 3                             | 2649      | 3                               | 0.00          |
| 30/11/2016 | EL28 On 03-August-17   | 135.16 | Put          | Bond Future | 2639      | 3                             | 2639      | 3                               | 0.00          |
| 30/11/2016 | EL28 On 03-August-17   | 135.18 | Put          | Bond Future | 2659      | 3                             | 2659      | 3                               | 0.00          |
| 30/11/2016 | ES33 On 02-February-17 |        |              | Bond Future | 10.69     | 78.4596                       | 10.6897   | 78.4596                         | 8,849.00      |
| 30/11/2016 | ES33 On 02-February-17 | 10.59  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 02-February-17 | 10.60  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 02-February-17 | 10.61  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 02-February-17 | 10.60  | Put          | Bond Future | 562       | 1                             | 562       | 1                               | 0.00          |
| 30/11/2016 | ES33 On 02-February-17 | 10.59  | Put          | Bond Future | 625       | 1                             | 625       | 1                               | 0.00          |
| 30/11/2016 | ES33 On 02-February-17 | 10.61  | Put          | Bond Future | 499       | 0                             | 499       | 0                               | 0.00          |
| 30/11/2016 | ES33 On 04-May-17      |        |              | Bond Future | 10.77     | 76.1908                       | 10.7739   | 76.1908                         | 0.00          |
| 30/11/2016 | ES33 On 04-May-17      | 10.55  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 04-May-17      | 10.54  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 04-May-17      | 10.56  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 04-May-17      | 10.55  | Put          | Bond Future | 1396      | 1                             | 1396      | 1                               | 0.00          |
| 30/11/2016 | ES33 On 04-May-17      | 10.56  | Put          | Bond Future | 1333      | 1                             | 1333      | 1                               | 0.00          |
| 30/11/2016 | ES33 On 04-May-17      | 10.54  | Put          | Bond Future | 1459      | 1                             | 1459      | 1                               | 0.00          |
| 30/11/2016 | ES33 On 03-August-17   |        |              | Bond Future | 10.85     | 77.7197                       | 10.8517   | 77.7197                         | 0.00          |
| 30/11/2016 | ES33 On 03-August-17   | 10.55  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 03-August-17   | 10.53  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 03-August-17   | 10.54  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | ES33 On 03-August-17   | 10.53  | Put          | Bond Future | 1991      | 2                             | 1991      | 2                               | 0.00          |
| 30/11/2016 | ES33 On 03-August-17   | 10.55  | Put          | Bond Future | 1865      | 2                             | 1865      | 2                               | 0.00          |
| 30/11/2016 | ES33 On 03-August-17   | 10.54  | Put          | Bond Future | 1928      | 2                             | 1928      | 2                               | 0.00          |
| 30/11/2016 | ES42 On 02-February-17 |        |              | Bond Future | 10.83     | 82.6422                       | 10.8261   | 82.6422                         | 8,777.00      |
| 30/11/2016 | ES42 On 04-May-17      |        |              | Bond Future | 10.91     | 79.9858                       | 10.9103   | 79.9858                         | 0.00          |
| 30/11/2016 | ES42 On 03-August-17   |        |              | Bond Future | 10.99     | 81.5911                       | 10.9871   | 81.5911                         | 0.00          |
| 30/11/2016 | GOVI On 02-February-17 |        |              | GOVI        | 530.07    | 530.6830                      | 530.0730  | 530.6830                        | 487.00        |

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | GOVI On 02-February-17  | 533.32 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 02-February-17  | 533.34 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 02-February-17  | 533.33 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 02-February-17  | 533.33 | Put          | GOVI               | 32570     | 3                             | 32570     | 3                               | 0.00          |
| 30/11/2016 | GOVI On 02-February-17  | 533.34 | Put          | GOVI               | 32670     | 3                             | 32670     | 3                               | 0.00          |
| 30/11/2016 | GOVI On 02-February-17  | 533.32 | Put          | GOVI               | 32470     | 3                             | 32470     | 3                               | 0.00          |
| 30/11/2016 | GOVI On 04-May-17       |        |              | GOVI               | 540.37    | 540.9960                      | 540.3710  | 540.9960                        | 0.00          |
| 30/11/2016 | GOVI On 04-May-17       | 262.20 | Call         | GOVI               | 2781710   | 279                           | 2781710   | 279                             | 0.00          |
| 30/11/2016 | GOVI On 04-May-17       | 262.19 | Call         | GOVI               | 2781810   | 279                           | 2781810   | 279                             | 0.00          |
| 30/11/2016 | GOVI On 04-May-17       | 262.18 | Call         | GOVI               | 2781910   | 279                           | 2781910   | 279                             | 0.00          |
| 30/11/2016 | GOVI On 04-May-17       | 262.19 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 04-May-17       | 262.18 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 04-May-17       | 262.20 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 03-August-17    |        |              | GOVI               | 551.21    | 551.8470                      | 551.2110  | 551.8470                        | 0.00          |
| 30/11/2016 | GOVI On 03-August-17    | 561.11 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 03-August-17    | 561.10 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 03-August-17    | 561.09 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | GOVI On 03-August-17    | 561.11 | Put          | GOVI               | 98990     | 9                             | 98990     | 9                               | 0.00          |
| 30/11/2016 | GOVI On 03-August-17    | 561.09 | Put          | GOVI               | 98790     | 9                             | 98790     | 9                               | 0.00          |
| 30/11/2016 | GOVI On 03-August-17    | 561.10 | Put          | GOVI               | 98890     | 9                             | 98890     | 9                               | 0.00          |
| 30/11/2016 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 30/11/2016 | IGOV On 02-February-17  |        |              | Index Future       | 249.96    | 250.1400                      | 249.9620  | 250.1400                        | 1,030.00      |
| 30/11/2016 | IGOV On 04-May-17       |        |              | Index Future       | 254.83    | 255.0160                      | 254.8330  | 255.0160                        | 0.00          |
| 30/11/2016 | IGOV On 03-August-17    |        |              | Index Future       | 259.96    | 260.1460                      | 259.9600  | 260.1460                        | 0.00          |
| 30/11/2016 | ILBI On 02-February-17  |        |              | Index Future       | 677.98    | 678.5590                      | 677.9830  | 678.5590                        | 155.00        |
| 30/11/2016 | ILBI On 04-May-17       |        |              | Index Future       | 691.15    | 691.7400                      | 691.1510  | 691.7400                        | 0.00          |
| 30/11/2016 | ILBI On 03-August-17    |        |              | Index Future       | 704.76    | 705.3560                      | 704.7560  | 705.3560                        | 0.00          |
| 30/11/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap | 100.07    | 100.0687                      | 100.0687  | 100.0687                        | 0.00          |
| 30/11/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap | 100.01    | 100.0074                      | 100.0093  | 100.0074                        | 0.00          |
| 30/11/2016 | IS01 On 15-June-17      |        |              | Interest Rate Swap | 99.64     | 99.6379                       | 99.6411   | 99.6379                         | 0.00          |
| 30/11/2016 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.70     | 99.6954                       | 99.7039   | 99.6954                         | 0.00          |
| 30/11/2016 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 100.02    | 100.0107                      | 100.0219  | 100.0107                        | 0.00          |
| 30/11/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 100.04    | 100.0333                      | 100.0444  | 100.0333                        | 0.00          |
| 30/11/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.38     | 99.3599                       | 99.3789   | 99.3599                         | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap     | 99.10     | 99.0750                       | 99.1011   | 99.0750                         | 0.00          |
| 30/11/2016 | IS02 On 21-September-18 |        |              | Interest Rate Swap     | 99.23     | 99.1900                       | 99.2252   | 99.1900                         | 0.00          |
| 30/11/2016 | IS02 On 21-December-18  |        |              | Interest Rate Swap     | 99.78     | 99.7400                       | 99.7800   | 99.7400                         | 0.00          |
| 30/11/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap     | 98.73     | 98.7559                       | 98.7323   | 98.7559                         | 0.00          |
| 30/11/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap     | 98.15     | 98.1653                       | 98.1470   | 98.1653                         | 0.00          |
| 30/11/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap     | 97.53     | 97.5417                       | 97.5330   | 97.5417                         | 0.00          |
| 30/11/2016 | IS05 On 21-September-21 |        |              | Interest Rate Swap     | 97.89     | 97.8882                       | 97.8921   | 97.8882                         | 0.00          |
| 30/11/2016 | IS05 On 21-December-21  |        |              | Interest Rate Swap     | 100.20    | 100.1890                      | 100.2013  | 100.1890                        | 50.00         |
| 30/11/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 100.10    | 99.9988                       | 100.0953  | 99.9988                         | 0.00          |
| 30/11/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 97.27     | 97.1737                       | 97.2704   | 97.1737                         | 0.00          |
| 30/11/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 96.12     | 96.0300                       | 96.1232   | 96.0300                         | 0.00          |
| 30/11/2016 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 98.26     | 98.1740                       | 98.2632   | 98.1740                         | 0.00          |
| 30/11/2016 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 101.94    | 101.8579                      | 101.9446  | 101.8579                        | 0.00          |
| 30/11/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 30/11/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 30/11/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 30/11/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 30/11/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.37      | 92.6200                       | 7.3700    | 92.6200                         | 10,000.00     |
| 30/11/2016 | JBAF On 18-January-17   |        |              | Jibar Tradeable Future | 7.41      | 92.5700                       | 7.4100    | 92.5700                         | 0.00          |
| 30/11/2016 | JBAF On 15-February-17  |        |              | Jibar Tradeable Future | 7.44      | 92.5300                       | 7.4400    | 92.5300                         | 0.00          |
| 30/11/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.45      | 92.5300                       | 7.4500    | 92.5300                         | 1,000.00      |
| 30/11/2016 | JBAF On 19-April-17     |        |              | Jibar Tradeable Future | 7.48      | 92.4600                       | 7.4800    | 92.4600                         | 0.00          |
| 30/11/2016 | JBAF On 17-May-17       |        |              | Jibar Tradeable Future | 7.51      | 92.4500                       | 7.5100    | 92.4500                         | 0.00          |
| 30/11/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.54      | 92.3900                       | 7.5400    | 92.3900                         | 0.00          |
| 30/11/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.61      | 92.3200                       | 7.6100    | 92.3200                         | 0.00          |
| 30/11/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.66      | 92.2700                       | 7.6600    | 92.2700                         | 0.00          |
| 30/11/2016 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.69      | 92.2300                       | 7.6900    | 92.2300                         | 0.00          |
| 30/11/2016 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.71      | 92.2000                       | 7.7100    | 92.2000                         | 0.00          |
| 30/11/2016 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.73      | 91.6900                       | 7.7300    | 91.6900                         | 0.00          |
| 30/11/2016 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 30/11/2016 | R023 On 02-February-17  |        |              | Bond Future            | 8.77      | 98.7253                       | 8.7729    | 98.7253                         | 16,460.00     |
| 30/11/2016 | R023 On 02-February-17  | 8.86   | Call         | Bond Future            | 1305      | 1                             | 1305      | 1                               | 0.00          |
| 30/11/2016 | R023 On 02-February-17  | 8.85   | Call         | Bond Future            | 1280      | 1                             | 1280      | 1                               | 0.00          |
| 30/11/2016 | R023 On 02-February-17  | 8.84   | Call         | Bond Future            | 1255      | 1                             | 1255      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R023 On 02-February-17 | 8.85   | Put          | Bond Future | 935       | 1                             | 935       | 1                               | 0.00          |
| 30/11/2016 | R023 On 02-February-17 | 8.84   | Put          | Bond Future | 955       | 1                             | 955       | 1                               | 0.00          |
| 30/11/2016 | R023 On 02-February-17 | 8.86   | Put          | Bond Future | 915       | 1                             | 915       | 1                               | 0.00          |
| 30/11/2016 | R023 On 04-May-17      |        |              | Bond Future | 8.82      | 96.7116                       | 8.8195    | 96.7116                         | 0.00          |
| 30/11/2016 | R023 On 04-May-17      | 8.59   | Call         | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 30/11/2016 | R023 On 04-May-17      | 8.61   | Call         | Bond Future | 1250      | 1                             | 1250      | 1                               | 0.00          |
| 30/11/2016 | R023 On 04-May-17      | 8.60   | Call         | Bond Future | 1232      | 1                             | 1232      | 1                               | 0.00          |
| 30/11/2016 | R023 On 04-May-17      | 8.59   | Put          | Bond Future | 2217      | 2                             | 2217      | 2                               | 0.00          |
| 30/11/2016 | R023 On 04-May-17      | 8.61   | Put          | Bond Future | 2165      | 2                             | 2165      | 2                               | 0.00          |
| 30/11/2016 | R023 On 04-May-17      | 8.60   | Put          | Bond Future | 2191      | 2                             | 2191      | 2                               | 0.00          |
| 30/11/2016 | R023 On 03-August-17   |        |              | Bond Future | 8.85      | 98.6520                       | 8.8542    | 98.6520                         | 0.00          |
| 30/11/2016 | R023 On 03-August-17   | 8.58   | Call         | Bond Future | 1513      | 2                             | 1513      | 2                               | 0.00          |
| 30/11/2016 | R023 On 03-August-17   | 8.60   | Call         | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 30/11/2016 | R023 On 03-August-17   | 8.59   | Call         | Bond Future | 1531      | 2                             | 1531      | 2                               | 0.00          |
| 30/11/2016 | R023 On 03-August-17   | 8.58   | Put          | Bond Future | 2671      | 3                             | 2671      | 3                               | 0.00          |
| 30/11/2016 | R023 On 03-August-17   | 8.59   | Put          | Bond Future | 2646      | 3                             | 2646      | 3                               | 0.00          |
| 30/11/2016 | R023 On 03-August-17   | 8.60   | Put          | Bond Future | 2622      | 3                             | 2622      | 3                               | 0.00          |
| 30/11/2016 | R035 On 02-February-17 |        |              | Bond Future | 9.73      | 96.8655                       | 9.7283    | 96.8655                         | 6,557.00      |
| 30/11/2016 | R035 On 02-February-17 | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 02-February-17 | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 02-February-17 | 9.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 02-February-17 | 9.51   | Put          | Bond Future | 1763      | 2                             | 1763      | 2                               | 0.00          |
| 30/11/2016 | R035 On 02-February-17 | 9.52   | Put          | Bond Future | 1681      | 2                             | 1681      | 2                               | 0.00          |
| 30/11/2016 | R035 On 02-February-17 | 9.50   | Put          | Bond Future | 1845      | 2                             | 1845      | 2                               | 0.00          |
| 30/11/2016 | R035 On 04-May-17      |        |              | Bond Future | 9.78      | 94.2447                       | 9.7806    | 94.2447                         | 0.00          |
| 30/11/2016 | R035 On 04-May-17      | 9.53   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 04-May-17      | 9.55   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 04-May-17      | 9.54   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 04-May-17      | 9.53   | Put          | Bond Future | 2006      | 2                             | 2006      | 2                               | 0.00          |
| 30/11/2016 | R035 On 04-May-17      | 9.54   | Put          | Bond Future | 1925      | 2                             | 1925      | 2                               | 0.00          |
| 30/11/2016 | R035 On 04-May-17      | 9.55   | Put          | Bond Future | 1843      | 2                             | 1843      | 2                               | 0.00          |
| 30/11/2016 | R035 On 03-August-17   |        |              | Bond Future | 9.83      | 96.1357                       | 9.8267    | 96.1357                         | 0.00          |
| 30/11/2016 | R035 On 03-August-17   | 9.52   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 03-August-17   | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R035 On 03-August-17   | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R035 On 03-August-17   | 9.52   | Put          | Bond Future | 2437      | 2                             | 2437      | 2                               | 0.00          |
| 30/11/2016 | R035 On 03-August-17   | 9.50   | Put          | Bond Future | 2599      | 2                             | 2599      | 2                               | 0.00          |
| 30/11/2016 | R035 On 03-August-17   | 9.51   | Put          | Bond Future | 2518      | 2                             | 2518      | 2                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 |        |              | Bond Future | 9.06      | 110.7313                      | 9.0582    | 110.7313                        | 115,625.00    |
| 30/11/2016 | R186 On 02-February-17 | 9.50   | Call         | Bond Future | 3614      | 4                             | 3614      | 4                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.87   | Call         | Bond Future | 1148      | 1                             | 1148      | 1                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 9.40   | Call         | Bond Future | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.37   | Call         | Bond Future | 280       | 0                             | 280       | 0                               | 500.00        |
| 30/11/2016 | R186 On 02-February-17 | 8.79   | Call         | Bond Future | 949       | 1                             | 949       | 1                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.95   | Call         | Bond Future | 1374      | 1                             | 1374      | 1                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 9.02   | Call         | Bond Future | 1593      | 2                             | 1593      | 2                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.00   | Call         | Bond Future | 68        | 0                             | 68        | 0                               | 7,000.00      |
| 30/11/2016 | R186 On 02-February-17 | 8.60   | Call         | Bond Future | 573       | 1                             | 573       | 1                               | 7,000.00      |
| 30/11/2016 | R186 On 02-February-17 | 8.81   | Call         | Bond Future | 996       | 1                             | 996       | 1                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.43   | Call         | Bond Future | 342       | 0                             | 342       | 0                               | 750.00        |
| 30/11/2016 | R186 On 02-February-17 | 8.80   | Call         | Bond Future | 972       | 1                             | 972       | 1                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.90   | Call         | Bond Future | 1230      | 1                             | 1230      | 1                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 9.10   | Call         | Bond Future | 1872      | 2                             | 1872      | 2                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.62   | Call         | Bond Future | 606       | 1                             | 606       | 1                               | 500.00        |
| 30/11/2016 | R186 On 02-February-17 | 8.79   | Put          | Bond Future | 2803      | 3                             | 2803      | 3                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.95   | Put          | Bond Future | 2117      | 2                             | 2117      | 2                               | 2,546.00      |
| 30/11/2016 | R186 On 02-February-17 | 9.02   | Put          | Bond Future | 1855      | 2                             | 1855      | 2                               | 500.00        |
| 30/11/2016 | R186 On 02-February-17 | 8.37   | Put          | Bond Future | 5123      | 5                             | 5123      | 5                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.60   | Put          | Bond Future | 3766      | 4                             | 3766      | 4                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 9.40   | Put          | Bond Future | 827       | 1                             | 827       | 1                               | 750.00        |
| 30/11/2016 | R186 On 02-February-17 | 9.50   | Put          | Bond Future | 650       | 1                             | 650       | 1                               | 13,550.00     |
| 30/11/2016 | R186 On 02-February-17 | 8.87   | Put          | Bond Future | 2445      | 2                             | 2445      | 2                               | 500.00        |
| 30/11/2016 | R186 On 02-February-17 | 8.62   | Put          | Bond Future | 3657      | 4                             | 3657      | 4                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.81   | Put          | Bond Future | 2710      | 3                             | 2710      | 3                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 9.10   | Put          | Bond Future | 1587      | 2                             | 1587      | 2                               | 2,546.00      |
| 30/11/2016 | R186 On 02-February-17 | 8.00   | Put          | Bond Future | 7634      | 8                             | 7634      | 8                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.80   | Put          | Bond Future | 2756      | 3                             | 2756      | 3                               | 0.00          |
| 30/11/2016 | R186 On 02-February-17 | 8.90   | Put          | Bond Future | 2318      | 2                             | 2318      | 2                               | 750.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R186 On 02-February-17 | 8.43   | Put          | Bond Future | 4751      | 5                             | 4751      | 5                               | 0.00          |
| 30/11/2016 | R186 On 04-May-17      |        |              | Bond Future | 9.11      | 112.8837                      | 9.1072    | 112.8837                        | 0.00          |
| 30/11/2016 | R186 On 04-May-17      | 8.91   | Call         | Bond Future | 2052      | 2                             | 2052      | 2                               | 0.00          |
| 30/11/2016 | R186 On 04-May-17      | 8.89   | Call         | Bond Future | 1995      | 2                             | 1995      | 2                               | 0.00          |
| 30/11/2016 | R186 On 04-May-17      | 8.90   | Call         | Bond Future | 2024      | 2                             | 2024      | 2                               | 0.00          |
| 30/11/2016 | R186 On 04-May-17      | 8.89   | Put          | Bond Future | 3461      | 3                             | 3461      | 3                               | 0.00          |
| 30/11/2016 | R186 On 04-May-17      | 8.90   | Put          | Bond Future | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 30/11/2016 | R186 On 04-May-17      | 8.91   | Put          | Bond Future | 3382      | 3                             | 3382      | 3                               | 0.00          |
| 30/11/2016 | R186 On 03-August-17   |        |              | Bond Future | 9.15      | 109.8433                      | 9.1472    | 109.8433                        | 0.00          |
| 30/11/2016 | R186 On 03-August-17   | 8.91   | Call         | Bond Future | 2608      | 3                             | 2608      | 3                               | 0.00          |
| 30/11/2016 | R186 On 03-August-17   | 8.93   | Call         | Bond Future | 2665      | 3                             | 2665      | 3                               | 0.00          |
| 30/11/2016 | R186 On 03-August-17   | 8.92   | Call         | Bond Future | 2636      | 3                             | 2636      | 3                               | 0.00          |
| 30/11/2016 | R186 On 03-August-17   | 8.91   | Put          | Bond Future | 4177      | 4                             | 4177      | 4                               | 0.00          |
| 30/11/2016 | R186 On 03-August-17   | 8.92   | Put          | Bond Future | 4138      | 4                             | 4138      | 4                               | 0.00          |
| 30/11/2016 | R186 On 03-August-17   | 8.93   | Put          | Bond Future | 4101      | 4                             | 4101      | 4                               | 0.00          |
| 30/11/2016 | R197 On 02-February-17 |        |              | Bond Future | 296.69    | 297.2220                      | 296.6926  | 297.2220                        | 1,246.00      |
| 30/11/2016 | R197 On 02-February-17 | 302.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 02-February-17 | 302.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 02-February-17 | 302.59 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 02-February-17 | 302.58 | Put          | Bond Future | 5887      | 5                             | 5887      | 5                               | 0.00          |
| 30/11/2016 | R197 On 02-February-17 | 302.59 | Put          | Bond Future | 5897      | 5                             | 5897      | 5                               | 0.00          |
| 30/11/2016 | R197 On 02-February-17 | 302.57 | Put          | Bond Future | 5877      | 5                             | 5877      | 5                               | 0.00          |
| 30/11/2016 | R197 On 04-May-17      |        |              | Bond Future | 302.47    | 303.0170                      | 302.4747  | 303.0170                        | 0.00          |
| 30/11/2016 | R197 On 04-May-17      | 308.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 04-May-17      | 308.59 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 04-May-17      | 308.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 04-May-17      | 308.59 | Put          | Bond Future | 6115      | 6                             | 6115      | 6                               | 0.00          |
| 30/11/2016 | R197 On 04-May-17      | 308.60 | Put          | Bond Future | 6125      | 6                             | 6125      | 6                               | 0.00          |
| 30/11/2016 | R197 On 04-May-17      | 308.58 | Put          | Bond Future | 6105      | 6                             | 6105      | 6                               | 0.00          |
| 30/11/2016 | R197 On 03-August-17   |        |              | Bond Future | 301.66    | 302.2142                      | 301.6612  | 302.2142                        | 0.00          |
| 30/11/2016 | R197 On 03-August-17   | 308.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 03-August-17   | 308.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 03-August-17   | 308.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R197 On 03-August-17   | 308.05 | Put          | Bond Future | 6389      | 6                             | 6389      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R197 On 03-August-17   | 308.07 | Put          | Bond Future | 6409      | 6                             | 6409      | 6                               | 0.00          |
| 30/11/2016 | R197 On 03-August-17   | 308.06 | Put          | Bond Future | 6399      | 6                             | 6399      | 6                               | 0.00          |
| 30/11/2016 | R202 On 02-February-17 |        |              | Bond Future | 246.38    | 246.4528                      | 246.3814  | 246.4528                        | 36,619.00     |
| 30/11/2016 | R202 On 02-February-17 | 251.72 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 02-February-17 | 251.74 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 02-February-17 | 251.73 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 02-February-17 | 251.73 | Put          | Bond Future | 5349      | 5                             | 5349      | 5                               | 0.00          |
| 30/11/2016 | R202 On 02-February-17 | 251.74 | Put          | Bond Future | 5359      | 5                             | 5359      | 5                               | 0.00          |
| 30/11/2016 | R202 On 02-February-17 | 251.72 | Put          | Bond Future | 5339      | 5                             | 5339      | 5                               | 0.00          |
| 30/11/2016 | R202 On 04-May-17      |        |              | Bond Future | 251.18    | 251.2579                      | 251.1829  | 251.2579                        | 0.00          |
| 30/11/2016 | R202 On 04-May-17      | 256.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 04-May-17      | 256.73 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 04-May-17      | 256.72 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 04-May-17      | 256.71 | Put          | Bond Future | 5527      | 5                             | 5527      | 5                               | 0.00          |
| 30/11/2016 | R202 On 04-May-17      | 256.72 | Put          | Bond Future | 5537      | 5                             | 5537      | 5                               | 0.00          |
| 30/11/2016 | R202 On 04-May-17      | 256.73 | Put          | Bond Future | 5547      | 5                             | 5547      | 5                               | 0.00          |
| 30/11/2016 | R202 On 03-August-17   |        |              | Bond Future | 252.57    | 252.6484                      | 252.5720  | 252.6484                        | 0.00          |
| 30/11/2016 | R202 On 03-August-17   | 258.37 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 03-August-17   | 258.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 03-August-17   | 258.35 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R202 On 03-August-17   | 258.36 | Put          | Bond Future | 5788      | 6                             | 5788      | 6                               | 0.00          |
| 30/11/2016 | R202 On 03-August-17   | 258.37 | Put          | Bond Future | 5798      | 6                             | 5798      | 6                               | 0.00          |
| 30/11/2016 | R202 On 03-August-17   | 258.35 | Put          | Bond Future | 5778      | 6                             | 5778      | 6                               | 0.00          |
| 30/11/2016 | R203 On 02-February-17 |        |              | Bond Future | 7.84      | 103.5289                      | 7.8406    | 103.5289                        | 27,039.00     |
| 30/11/2016 | R203 On 02-February-17 | 7.70   | Call         | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 30/11/2016 | R203 On 02-February-17 | 7.71   | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 30/11/2016 | R203 On 02-February-17 | 7.72   | Call         | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 30/11/2016 | R203 On 02-February-17 | 7.71   | Put          | Bond Future | 149       | 0                             | 149       | 0                               | 0.00          |
| 30/11/2016 | R203 On 02-February-17 | 7.70   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 30/11/2016 | R203 On 02-February-17 | 7.72   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 30/11/2016 | R203 On 04-May-17      |        |              | Bond Future | 7.70      | 101.3679                      | 7.7034    | 101.3679                        | 0.00          |
| 30/11/2016 | R203 On 04-May-17      | 6.91   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 30/11/2016 | R203 On 04-May-17      | 6.93   | Call         | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 30/11/2016 | R203 On 04-May-17      | 6.92   | Call         | Bond Future | 19        | 0                             | 19        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R203 On 04-May-17      | 6.92   | Put          | Bond Future | 293       | 0                             | 293       | 0                               | 0.00          |
| 30/11/2016 | R203 On 04-May-17      | 6.93   | Put          | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 30/11/2016 | R203 On 04-May-17      | 6.91   | Put          | Bond Future | 296       | 0                             | 296       | 0                               | 0.00          |
| 30/11/2016 | R203 On 03-August-17   |        |              | Bond Future | 4.66      | 103.6219                      | 4.6638    | 103.6219                        | 0.00          |
| 30/11/2016 | R203 On 03-August-17   | 4.87   | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 30/11/2016 | R203 On 03-August-17   | 4.89   | Call         | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 30/11/2016 | R203 On 03-August-17   | 4.88   | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 30/11/2016 | R203 On 03-August-17   | 4.89   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 30/11/2016 | R203 On 03-August-17   | 4.88   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 30/11/2016 | R203 On 03-August-17   | 4.87   | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 30/11/2016 | R204 On 02-February-17 |        |              | Bond Future | 8.03      | 101.0019                      | 8.0259    | 101.0019                        | 30,194.00     |
| 30/11/2016 | R204 On 02-February-17 | 8.28   | Call         | Bond Future | 592       | 1                             | 592       | 1                               | 0.00          |
| 30/11/2016 | R204 On 02-February-17 | 8.30   | Call         | Bond Future | 616       | 1                             | 616       | 1                               | 0.00          |
| 30/11/2016 | R204 On 02-February-17 | 8.29   | Call         | Bond Future | 604       | 1                             | 604       | 1                               | 0.00          |
| 30/11/2016 | R204 On 02-February-17 | 8.28   | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 0.00          |
| 30/11/2016 | R204 On 02-February-17 | 8.29   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 30/11/2016 | R204 On 02-February-17 | 8.30   | Put          | Bond Future | 151       | 0                             | 151       | 0                               | 0.00          |
| 30/11/2016 | R204 On 04-May-17      |        |              | Bond Future | 8.06      | 102.9651                      | 8.0557    | 102.9651                        | 0.00          |
| 30/11/2016 | R204 On 04-May-17      | 7.90   | Call         | Bond Future | 365       | 0                             | 365       | 0                               | 0.00          |
| 30/11/2016 | R204 On 04-May-17      | 7.92   | Call         | Bond Future | 378       | 0                             | 378       | 0                               | 0.00          |
| 30/11/2016 | R204 On 04-May-17      | 7.91   | Call         | Bond Future | 372       | 0                             | 372       | 0                               | 0.00          |
| 30/11/2016 | R204 On 04-May-17      | 7.91   | Put          | Bond Future | 589       | 1                             | 589       | 1                               | 0.00          |
| 30/11/2016 | R204 On 04-May-17      | 7.92   | Put          | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 30/11/2016 | R204 On 04-May-17      | 7.90   | Put          | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 30/11/2016 | R204 On 03-August-17   |        |              | Bond Future | 8.04      | 100.9888                      | 8.0414    | 100.9888                        | 0.00          |
| 30/11/2016 | R204 On 03-August-17   | 7.75   | Call         | Bond Future | 358       | 0                             | 358       | 0                               | 0.00          |
| 30/11/2016 | R204 On 03-August-17   | 7.76   | Call         | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 30/11/2016 | R204 On 03-August-17   | 7.77   | Call         | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 30/11/2016 | R204 On 03-August-17   | 7.75   | Put          | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 30/11/2016 | R204 On 03-August-17   | 7.76   | Put          | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 30/11/2016 | R204 On 03-August-17   | 7.77   | Put          | Bond Future | 715       | 1                             | 715       | 1                               | 0.00          |
| 30/11/2016 | R207 On 02-February-17 |        |              | Bond Future | 8.30      | 97.7741                       | 8.2999    | 97.7741                         | 85,575.00     |
| 30/11/2016 | R207 On 02-February-17 | 8.91   | Call         | Bond Future | 1606      | 2                             | 1606      | 2                               | 62.00         |
| 30/11/2016 | R207 On 02-February-17 | 9.22   | Call         | Bond Future | 2309      | 2                             | 2309      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R207 On 02-February-17 | 9.24   | Call         | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 30/11/2016 | R207 On 02-February-17 | 9.23   | Call         | Bond Future | 2332      | 2                             | 2332      | 2                               | 0.00          |
| 30/11/2016 | R207 On 02-February-17 | 9.23   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 30/11/2016 | R207 On 02-February-17 | 9.24   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 30/11/2016 | R207 On 02-February-17 | 8.91   | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 30/11/2016 | R207 On 02-February-17 | 9.22   | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 30/11/2016 | R207 On 04-May-17      |        |              | Bond Future | 8.35      | 99.6747                       | 8.3513    | 99.6747                         | 0.00          |
| 30/11/2016 | R207 On 04-May-17      | 8.20   | Call         | Bond Future | 613       | 1                             | 613       | 1                               | 0.00          |
| 30/11/2016 | R207 On 04-May-17      | 8.22   | Call         | Bond Future | 634       | 1                             | 634       | 1                               | 0.00          |
| 30/11/2016 | R207 On 04-May-17      | 8.21   | Call         | Bond Future | 624       | 1                             | 624       | 1                               | 0.00          |
| 30/11/2016 | R207 On 04-May-17      | 8.20   | Put          | Bond Future | 966       | 1                             | 966       | 1                               | 0.00          |
| 30/11/2016 | R207 On 04-May-17      | 8.22   | Put          | Bond Future | 940       | 1                             | 940       | 1                               | 0.00          |
| 30/11/2016 | R207 On 04-May-17      | 8.21   | Put          | Bond Future | 953       | 1                             | 953       | 1                               | 0.00          |
| 30/11/2016 | R207 On 03-August-17   |        |              | Bond Future | 8.38      | 98.0304                       | 8.3805    | 98.0304                         | 0.00          |
| 30/11/2016 | R207 On 03-August-17   | 8.19   | Call         | Bond Future | 738       | 1                             | 738       | 1                               | 51.00         |
| 30/11/2016 | R207 On 03-August-17   | 8.40   | Call         | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 30/11/2016 | R207 On 03-August-17   | 8.39   | Call         | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 30/11/2016 | R207 On 03-August-17   | 8.41   | Call         | Bond Future | 970       | 1                             | 970       | 1                               | 0.00          |
| 30/11/2016 | R207 On 03-August-17   | 8.39   | Put          | Bond Future | 927       | 1                             | 927       | 1                               | 0.00          |
| 30/11/2016 | R207 On 03-August-17   | 8.41   | Put          | Bond Future | 907       | 1                             | 907       | 1                               | 0.00          |
| 30/11/2016 | R207 On 03-August-17   | 8.19   | Put          | Bond Future | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 30/11/2016 | R207 On 03-August-17   | 8.40   | Put          | Bond Future | 917       | 1                             | 917       | 1                               | 0.00          |
| 30/11/2016 | R208 On 02-February-17 |        |              | Bond Future | 8.49      | 96.4500                       | 8.4907    | 96.4500                         | 33,544.00     |
| 30/11/2016 | R208 On 02-February-17 | 8.64   | Call         | Bond Future | 1008      | 1                             | 1008      | 1                               | 0.00          |
| 30/11/2016 | R208 On 02-February-17 | 8.63   | Call         | Bond Future | 988       | 1                             | 988       | 1                               | 0.00          |
| 30/11/2016 | R208 On 02-February-17 | 8.65   | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 0.00          |
| 30/11/2016 | R208 On 02-February-17 | 8.65   | Put          | Bond Future | 503       | 0                             | 503       | 0                               | 0.00          |
| 30/11/2016 | R208 On 02-February-17 | 8.64   | Put          | Bond Future | 516       | 1                             | 516       | 1                               | 0.00          |
| 30/11/2016 | R208 On 02-February-17 | 8.63   | Put          | Bond Future | 528       | 1                             | 528       | 1                               | 0.00          |
| 30/11/2016 | R208 On 04-May-17      |        |              | Bond Future | 8.54      | 94.9216                       | 8.5369    | 94.9216                         | 0.00          |
| 30/11/2016 | R208 On 04-May-17      | 8.37   | Call         | Bond Future | 864       | 1                             | 864       | 1                               | 0.00          |
| 30/11/2016 | R208 On 04-May-17      | 8.39   | Call         | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 30/11/2016 | R208 On 04-May-17      | 8.38   | Call         | Bond Future | 877       | 1                             | 877       | 1                               | 0.00          |
| 30/11/2016 | R208 On 04-May-17      | 8.37   | Put          | Bond Future | 1389      | 1                             | 1389      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R208 On 04-May-17      | 8.39   | Put          | Bond Future | 1354      | 1                             | 1354      | 1                               | 0.00          |
| 30/11/2016 | R208 On 04-May-17      | 8.38   | Put          | Bond Future | 1372      | 1                             | 1372      | 1                               | 0.00          |
| 30/11/2016 | R208 On 03-August-17   |        |              | Bond Future | 8.57      | 96.8263                       | 8.5669    | 96.8263                         | 0.00          |
| 30/11/2016 | R208 On 03-August-17   | 8.30   | Call         | Bond Future | 985       | 1                             | 985       | 1                               | 0.00          |
| 30/11/2016 | R208 On 03-August-17   | 8.32   | Call         | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 30/11/2016 | R208 On 03-August-17   | 8.31   | Call         | Bond Future | 998       | 1                             | 998       | 1                               | 0.00          |
| 30/11/2016 | R208 On 03-August-17   | 8.31   | Put          | Bond Future | 1765      | 2                             | 1765      | 2                               | 0.00          |
| 30/11/2016 | R208 On 03-August-17   | 8.32   | Put          | Bond Future | 1748      | 2                             | 1748      | 2                               | 0.00          |
| 30/11/2016 | R208 On 03-August-17   | 8.30   | Put          | Bond Future | 1782      | 2                             | 1782      | 2                               | 0.00          |
| 30/11/2016 | R209 On 02-February-17 |        |              | Bond Future | 9.67      | 72.7616                       | 9.6669    | 72.7616                         | 63,573.00     |
| 30/11/2016 | R209 On 02-February-17 | 9.53   | Call         | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 30/11/2016 | R209 On 02-February-17 | 9.55   | Call         | Bond Future | 1439      | 1                             | 1439      | 1                               | 0.00          |
| 30/11/2016 | R209 On 02-February-17 | 9.54   | Call         | Bond Future | 1410      | 1                             | 1410      | 1                               | 0.00          |
| 30/11/2016 | R209 On 02-February-17 | 9.53   | Put          | Bond Future | 2301      | 2                             | 2301      | 2                               | 0.00          |
| 30/11/2016 | R209 On 02-February-17 | 9.54   | Put          | Bond Future | 2262      | 2                             | 2262      | 2                               | 0.00          |
| 30/11/2016 | R209 On 02-February-17 | 9.55   | Put          | Bond Future | 2223      | 2                             | 2223      | 2                               | 0.00          |
| 30/11/2016 | R209 On 04-May-17      |        |              | Bond Future | 9.71      | 71.0250                       | 9.7144    | 71.0250                         | 0.00          |
| 30/11/2016 | R209 On 04-May-17      | 9.46   | Call         | Bond Future | 2059      | 2                             | 2059      | 2                               | 0.00          |
| 30/11/2016 | R209 On 04-May-17      | 9.48   | Call         | Bond Future | 2115      | 2                             | 2115      | 2                               | 0.00          |
| 30/11/2016 | R209 On 04-May-17      | 9.47   | Call         | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |
| 30/11/2016 | R209 On 04-May-17      | 9.46   | Put          | Bond Future | 3767      | 4                             | 3767      | 4                               | 0.00          |
| 30/11/2016 | R209 On 04-May-17      | 9.47   | Put          | Bond Future | 3726      | 4                             | 3726      | 4                               | 0.00          |
| 30/11/2016 | R209 On 04-May-17      | 9.48   | Put          | Bond Future | 3685      | 4                             | 3685      | 4                               | 0.00          |
| 30/11/2016 | R209 On 03-August-17   |        |              | Bond Future | 9.76      | 72.4502                       | 9.7554    | 72.4502                         | 0.00          |
| 30/11/2016 | R209 On 03-August-17   | 9.44   | Call         | Bond Future | 2603      | 3                             | 2603      | 3                               | 0.00          |
| 30/11/2016 | R209 On 03-August-17   | 9.43   | Call         | Bond Future | 2576      | 3                             | 2576      | 3                               | 0.00          |
| 30/11/2016 | R209 On 03-August-17   | 9.45   | Call         | Bond Future | 2630      | 3                             | 2630      | 3                               | 0.00          |
| 30/11/2016 | R209 On 03-August-17   | 9.45   | Put          | Bond Future | 4671      | 5                             | 4671      | 5                               | 0.00          |
| 30/11/2016 | R209 On 03-August-17   | 9.44   | Put          | Bond Future | 4712      | 5                             | 4712      | 5                               | 0.00          |
| 30/11/2016 | R209 On 03-August-17   | 9.43   | Put          | Bond Future | 4753      | 5                             | 4753      | 5                               | 0.00          |
| 30/11/2016 | R210 On 02-February-17 |        |              | Bond Future | 187.54    | 187.5897                      | 187.5354  | 187.5897                        | 1,885.00      |
| 30/11/2016 | R210 On 02-February-17 | 190.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 02-February-17 | 190.86 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 02-February-17 | 190.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R210 On 02-February-17 | 190.84 | Put          | Bond Future | 3305      | 3                             | 3305      | 3                               | 0.00          |
| 30/11/2016 | R210 On 02-February-17 | 190.86 | Put          | Bond Future | 3325      | 3                             | 3325      | 3                               | 0.00          |
| 30/11/2016 | R210 On 02-February-17 | 190.85 | Put          | Bond Future | 3315      | 3                             | 3315      | 3                               | 0.00          |
| 30/11/2016 | R210 On 04-May-17      |        |              | Bond Future | 188.87    | 188.9309                      | 188.8741  | 188.9309                        | 0.00          |
| 30/11/2016 | R210 On 04-May-17      | 192.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 04-May-17      | 192.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 04-May-17      | 192.33 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 04-May-17      | 192.31 | Put          | Bond Future | 3436      | 3                             | 3436      | 3                               | 0.00          |
| 30/11/2016 | R210 On 04-May-17      | 192.33 | Put          | Bond Future | 3456      | 3                             | 3456      | 3                               | 0.00          |
| 30/11/2016 | R210 On 04-May-17      | 192.32 | Put          | Bond Future | 3446      | 3                             | 3446      | 3                               | 0.00          |
| 30/11/2016 | R210 On 03-August-17   |        |              | Bond Future | 192.67    | 192.7321                      | 192.6742  | 192.7321                        | 0.00          |
| 30/11/2016 | R210 On 03-August-17   | 196.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 03-August-17   | 196.30 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 03-August-17   | 196.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R210 On 03-August-17   | 196.29 | Put          | Bond Future | 3616      | 4                             | 3616      | 4                               | 0.00          |
| 30/11/2016 | R210 On 03-August-17   | 196.30 | Put          | Bond Future | 3626      | 4                             | 3626      | 4                               | 0.00          |
| 30/11/2016 | R210 On 03-August-17   | 196.28 | Put          | Bond Future | 3606      | 4                             | 3606      | 4                               | 0.00          |
| 30/11/2016 | R212 On 02-February-17 |        |              | Bond Future | 146.90    | 147.2969                      | 146.8986  | 147.2969                        | 3,380.00      |
| 30/11/2016 | R212 On 02-February-17 | 149.27 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 02-February-17 | 149.29 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 02-February-17 | 149.28 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 02-February-17 | 149.29 | Put          | Bond Future | 2391      | 2                             | 2391      | 2                               | 0.00          |
| 30/11/2016 | R212 On 02-February-17 | 149.28 | Put          | Bond Future | 2381      | 2                             | 2381      | 2                               | 0.00          |
| 30/11/2016 | R212 On 02-February-17 | 149.27 | Put          | Bond Future | 2371      | 2                             | 2371      | 2                               | 0.00          |
| 30/11/2016 | R212 On 04-May-17      |        |              | Bond Future | 149.76    | 150.1689                      | 149.7616  | 150.1689                        | 0.00          |
| 30/11/2016 | R212 On 04-May-17      | 152.25 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 04-May-17      | 152.24 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 04-May-17      | 152.23 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 04-May-17      | 152.24 | Put          | Bond Future | 2478      | 2                             | 2478      | 2                               | 0.00          |
| 30/11/2016 | R212 On 04-May-17      | 152.25 | Put          | Bond Future | 2488      | 2                             | 2488      | 2                               | 0.00          |
| 30/11/2016 | R212 On 04-May-17      | 152.23 | Put          | Bond Future | 2468      | 2                             | 2468      | 2                               | 0.00          |
| 30/11/2016 | R212 On 03-August-17   |        |              | Bond Future | 150.74    | 151.1599                      | 150.7443  | 151.1599                        | 0.00          |
| 30/11/2016 | R212 On 03-August-17   | 153.34 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 03-August-17   | 153.35 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R212 On 03-August-17   | 153.36 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 30/11/2016 | R212 On 03-August-17   | 153.34 | Put          | Bond Future | 2596      | 2                             | 2596      | 2                               | 0.00          |
| 30/11/2016 | R212 On 03-August-17   | 153.35 | Put          | Bond Future | 2606      | 2                             | 2606      | 2                               | 0.00          |
| 30/11/2016 | R212 On 03-August-17   | 153.36 | Put          | Bond Future | 2616      | 2                             | 2616      | 2                               | 0.00          |
| 30/11/2016 | R213 On 02-February-17 |        |              | Bond Future | 9.47      | 84.1634                       | 9.4748    | 84.1634                         | 50,566.00     |
| 30/11/2016 | R213 On 02-February-17 | 9.40   | Call         | Bond Future | 1508      | 2                             | 1508      | 2                               | 0.00          |
| 30/11/2016 | R213 On 02-February-17 | 9.42   | Call         | Bond Future | 1570      | 2                             | 1570      | 2                               | 0.00          |
| 30/11/2016 | R213 On 02-February-17 | 9.41   | Call         | Bond Future | 1539      | 2                             | 1539      | 2                               | 0.00          |
| 30/11/2016 | R213 On 02-February-17 | 9.41   | Put          | Bond Future | 1970      | 2                             | 1970      | 2                               | 0.00          |
| 30/11/2016 | R213 On 02-February-17 | 9.42   | Put          | Bond Future | 1934      | 2                             | 1934      | 2                               | 0.00          |
| 30/11/2016 | R213 On 02-February-17 | 9.40   | Put          | Bond Future | 2006      | 2                             | 2006      | 2                               | 0.00          |
| 30/11/2016 | R213 On 04-May-17      |        |              | Bond Future | 9.52      | 82.2472                       | 9.5221    | 82.2472                         | 0.00          |
| 30/11/2016 | R213 On 04-May-17      | 9.35   | Call         | Bond Future | 2201      | 2                             | 2201      | 2                               | 0.00          |
| 30/11/2016 | R213 On 04-May-17      | 9.36   | Call         | Bond Future | 2230      | 2                             | 2230      | 2                               | 0.00          |
| 30/11/2016 | R213 On 04-May-17      | 9.37   | Call         | Bond Future | 2259      | 2                             | 2259      | 2                               | 0.00          |
| 30/11/2016 | R213 On 04-May-17      | 9.36   | Put          | Bond Future | 3302      | 3                             | 3302      | 3                               | 0.00          |
| 30/11/2016 | R213 On 04-May-17      | 9.37   | Put          | Bond Future | 3264      | 3                             | 3264      | 3                               | 0.00          |
| 30/11/2016 | R213 On 04-May-17      | 9.35   | Put          | Bond Future | 3340      | 3                             | 3340      | 3                               | 0.00          |
| 30/11/2016 | R213 On 03-August-17   |        |              | Bond Future | 9.56      | 83.8974                       | 9.5627    | 83.8974                         | 0.00          |
| 30/11/2016 | R213 On 03-August-17   | 9.33   | Call         | Bond Future | 2740      | 3                             | 2740      | 3                               | 0.00          |
| 30/11/2016 | R213 On 03-August-17   | 9.34   | Call         | Bond Future | 2769      | 3                             | 2769      | 3                               | 0.00          |
| 30/11/2016 | R213 On 03-August-17   | 9.35   | Call         | Bond Future | 2797      | 3                             | 2797      | 3                               | 0.00          |
| 30/11/2016 | R213 On 03-August-17   | 9.34   | Put          | Bond Future | 4229      | 4                             | 4229      | 4                               | 0.00          |
| 30/11/2016 | R213 On 03-August-17   | 9.35   | Put          | Bond Future | 4191      | 4                             | 4191      | 4                               | 0.00          |
| 30/11/2016 | R213 On 03-August-17   | 9.33   | Put          | Bond Future | 4267      | 4                             | 4267      | 4                               | 0.00          |
| 30/11/2016 | R214 On 02-February-17 |        |              | Bond Future | 9.74      | 73.1203                       | 9.7377    | 73.1203                         | 36,737.00     |
| 30/11/2016 | R214 On 02-February-17 | 9.67   | Call         | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 30/11/2016 | R214 On 02-February-17 | 9.66   | Call         | Bond Future | 1628      | 2                             | 1628      | 2                               | 0.00          |
| 30/11/2016 | R214 On 02-February-17 | 9.68   | Call         | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 30/11/2016 | R214 On 02-February-17 | 9.67   | Put          | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 30/11/2016 | R214 On 02-February-17 | 9.66   | Put          | Bond Future | 2171      | 2                             | 2171      | 2                               | 0.00          |
| 30/11/2016 | R214 On 02-February-17 | 9.68   | Put          | Bond Future | 2095      | 2                             | 2095      | 2                               | 0.00          |
| 30/11/2016 | R214 On 04-May-17      |        |              | Bond Future | 9.78      | 71.2432                       | 9.7833    | 71.2432                         | 0.00          |
| 30/11/2016 | R214 On 04-May-17      | 9.56   | Call         | Bond Future | 2244      | 2                             | 2244      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/11/2016 | R214 On 04-May-17      | 9.58   | Call         | Bond Future | 2303      | 2                             | 2303      | 2                               | 0.00          |
| 30/11/2016 | R214 On 04-May-17      | 9.57   | Call         | Bond Future | 2274      | 2                             | 2274      | 2                               | 0.00          |
| 30/11/2016 | R214 On 04-May-17      | 9.56   | Put          | Bond Future | 3808      | 4                             | 3808      | 4                               | 0.00          |
| 30/11/2016 | R214 On 04-May-17      | 9.57   | Put          | Bond Future | 3766      | 4                             | 3766      | 4                               | 0.00          |
| 30/11/2016 | R214 On 04-May-17      | 9.58   | Put          | Bond Future | 3724      | 4                             | 3724      | 4                               | 0.00          |
| 30/11/2016 | R214 On 03-August-17   |        |              | Bond Future | 9.82      | 72.6727                       | 9.8231    | 72.6727                         | 0.00          |
| 30/11/2016 | R214 On 03-August-17   | 9.51   | Call         | Bond Future | 2759      | 3                             | 2759      | 3                               | 0.00          |
| 30/11/2016 | R214 On 03-August-17   | 9.52   | Call         | Bond Future | 2787      | 3                             | 2787      | 3                               | 0.00          |
| 30/11/2016 | R214 On 03-August-17   | 9.53   | Call         | Bond Future | 2816      | 3                             | 2816      | 3                               | 0.00          |
| 30/11/2016 | R214 On 03-August-17   | 9.52   | Put          | Bond Future | 4908      | 5                             | 4908      | 5                               | 0.00          |
| 30/11/2016 | R214 On 03-August-17   | 9.53   | Put          | Bond Future | 4865      | 5                             | 4865      | 5                               | 0.00          |
| 30/11/2016 | R214 On 03-August-17   | 9.51   | Put          | Bond Future | 4951      | 5                             | 4951      | 5                               | 0.00          |
| 30/11/2016 | R248 On 02-February-17 |        |              | Bond Future | 9.79      | 93.9523                       | 9.7890    | 93.9523                         | 67,858.00     |
| 30/11/2016 | R248 On 02-February-17 | 9.76   | Call         | Bond Future | 2383      | 2                             | 2383      | 2                               | 0.00          |
| 30/11/2016 | R248 On 02-February-17 | 9.78   | Call         | Bond Future | 2471      | 3                             | 2471      | 3                               | 0.00          |
| 30/11/2016 | R248 On 02-February-17 | 9.77   | Call         | Bond Future | 2427      | 3                             | 2427      | 3                               | 0.00          |
| 30/11/2016 | R248 On 02-February-17 | 9.77   | Put          | Bond Future | 2595      | 3                             | 2595      | 3                               | 0.00          |
| 30/11/2016 | R248 On 02-February-17 | 9.76   | Put          | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 30/11/2016 | R248 On 02-February-17 | 9.78   | Put          | Bond Future | 2550      | 2                             | 2550      | 2                               | 0.00          |
| 30/11/2016 | R248 On 04-May-17      |        |              | Bond Future | 9.84      | 91.3383                       | 9.8362    | 91.3383                         | 0.00          |
| 30/11/2016 | R248 On 04-May-17      | 9.67   | Call         | Bond Future | 3235      | 3                             | 3235      | 3                               | 0.00          |
| 30/11/2016 | R248 On 04-May-17      | 9.66   | Call         | Bond Future | 3196      | 3                             | 3196      | 3                               | 0.00          |
| 30/11/2016 | R248 On 04-May-17      | 9.65   | Call         | Bond Future | 3157      | 3                             | 3157      | 3                               | 0.00          |
| 30/11/2016 | R248 On 04-May-17      | 9.66   | Put          | Bond Future | 4760      | 5                             | 4760      | 5                               | 0.00          |
| 30/11/2016 | R248 On 04-May-17      | 9.65   | Put          | Bond Future | 4812      | 5                             | 4812      | 5                               | 0.00          |
| 30/11/2016 | R248 On 04-May-17      | 9.67   | Put          | Bond Future | 4709      | 5                             | 4709      | 5                               | 0.00          |
| 30/11/2016 | R248 On 03-August-17   |        |              | Bond Future | 9.88      | 93.1711                       | 9.8777    | 93.1711                         | 0.00          |
| 30/11/2016 | R248 On 03-August-17   | 9.57   | Call         | Bond Future | 3710      | 4                             | 3710      | 4                               | 0.00          |
| 30/11/2016 | R248 On 03-August-17   | 9.58   | Call         | Bond Future | 3747      | 4                             | 3747      | 4                               | 0.00          |
| 30/11/2016 | R248 On 03-August-17   | 9.56   | Call         | Bond Future | 3674      | 4                             | 3674      | 4                               | 0.00          |
| 30/11/2016 | R248 On 03-August-17   | 9.57   | Put          | Bond Future | 6451      | 6                             | 6451      | 6                               | 0.00          |
| 30/11/2016 | R248 On 03-August-17   | 9.58   | Put          | Bond Future | 6397      | 6                             | 6397      | 6                               | 0.00          |
| 30/11/2016 | R248 On 03-August-17   | 9.56   | Put          | Bond Future | 6506      | 6                             | 6506      | 6                               | 0.00          |