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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/09/2016 TO: 07/09/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 2025 On 03-November-16 | | | Bond Future | 128.63 | 128.6131 | 128.6281 | 128.6131 | 3,044.00 |
| 07/09/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2030 On 03-November-16 | | | Bond Future | 9.00 | 93.6877 | 94.5425 | 93.6877 | 33,286.00 |
| 07/09/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 2449 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 2519 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 02-February-17 | | | Bond Future | 9.03 | 91.4923 | 92.3621 | 91.4923 | 0.00 |
| 07/09/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 1824 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 1963 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 1894 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 04-May-17 | | | Bond Future | 9.06 | 93.3385 | 94.2247 | 93.3385 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 1940 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 1871 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 1803 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2032 On 03-November-16 | | | Bond Future | 9.10 | 93.0064 | 93.8851 | 93.0064 | 13,093.00 |
| 07/09/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 8614 | 8 | 9 | 8 | 0.00 |
| 07/09/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 8745 | 8 | 9 | 8 | 0.00 |
| 07/09/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 8680 | 8 | 9 | 8 | 0.00 |
| 07/09/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2032 On 02-February-17 | | | Bond Future | 9.14 | 94.8038 | 95.6982 | 94.8038 | 0.00 |
| 07/09/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 4613 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 4709 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 4660 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 1837 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | 2032 On 04-May-17 | | | Bond Future | 9.17 | 92.5556 | 93.4667 | 92.5556 | 0.00 |
| 07/09/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 5035 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 4992 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 4949 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 2931 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | 2033 On 03-November-16 | | | Bond Future | 108.08 | 107.6141 | 108.0833 | 107.6141 | 4,575.00 |
| 07/09/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 1087 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 1097 | 2 | 1 | 2 | 0.00 |
| 07/09/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 1077 | 2 | 1 | 2 | 0.00 |
| 07/09/2016 | 2037 On 03-November-16 | | | Bond Future | 9.26 | 94.4204 | 95.4299 | 94.4204 | 38,537.00 |
| 07/09/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 8824 | 8 | 9 | 8 | 0.00 |
| 07/09/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 8894 | 8 | 9 | 8 | 0.00 |
| 07/09/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 8964 | 8 | 9 | 8 | 0.00 |
| 07/09/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2037 On 02-February-17 | | | Bond Future | 9.29 | 91.9887 | 93.0163 | 91.9887 | 0.00 |
| 07/09/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 5191 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 5295 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 5243 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 2150 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 2122 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 2093 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | 2037 On 04-May-17 | | | Bond Future | 9.33 | 93.8450 | 94.8920 | 93.8450 | 0.00 |
| 07/09/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 5558 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 5512 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 5605 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 3402 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 3332 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 3367 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | 2038 On 03-November-16 | | | Bond Future | 135.51 | 135.0310 | 135.5080 | 135.0310 | 20,843.00 |
| 07/09/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 822 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2040 On 03-November-16 | | | Bond Future | 9.29 | 98.6322 | 99.7193 | 98.6322 | 3,923.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 4594 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 4722 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 4658 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | 2040 On 02-February-17 | | | Bond Future | 9.32 | 96.0316 | 97.1382 | 96.0316 | 0.00 |
| 07/09/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 5018 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 5070 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 5122 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 2664 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 2629 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | 2040 On 04-May-17 | | | Bond Future | 9.35 | 97.9694 | 99.0970 | 97.9694 | 0.00 |
| 07/09/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 6061 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 6111 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 6161 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 3654 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 3617 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 3691 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | 2044 On 03-November-16 | | | Bond Future | 9.31 | 95.7448 | 96.8448 | 95.7448 | 18,597.00 |
| 07/09/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 9650 | 9 | 10 | 9 | 0.00 |
| 07/09/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 9576 | 9 | 10 | 9 | 0.00 |
| 07/09/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 9724 | 9 | 10 | 9 | 0.00 |
| 07/09/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2044 On 02-February-17 | | | Bond Future | 9.35 | 93.2135 | 94.3334 | 93.2135 | 0.00 |
| 07/09/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 6009 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 6066 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 5952 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 2197 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 2168 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 2227 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | 2044 On 04-May-17 | | | Bond Future | 9.38 | 95.0945 | 96.2358 | 95.0945 | 0.00 |
| 07/09/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 6308 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 6257 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 6358 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 3626 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 3663 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 3701 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | 2046 On 03-November-16 | | | Bond Future | 133.87 | 133.2845 | 133.8731 | 133.2845 | 17,660.00 |
| 07/09/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 3217 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 3197 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 3207 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | 2050 On 03-November-16 | | | Bond Future | 144.75 | 144.0450 | 144.7456 | 144.0450 | 21,628.00 |
| 07/09/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 4784 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 4794 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 4774 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | AL37 On 03-November-16 | | | Index Future | 506.60 | 504.5350 | 506.5980 | 504.5350 | 14.00 |
| 07/09/2016 | AL37 On 02-February-17 | | | Index Future | 516.38 | 514.2830 | 516.3800 | 514.2830 | 0.00 |
| 07/09/2016 | AL7T On 03-November-16 | | | Index Future | 589.91 | 585.7900 | 589.9050 | 585.7900 | 9.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | AL7T On 02-February-17 | | | Index Future | 601.30 | 597.1080 | 601.2960 | 597.1080 | 0.00 |
| 07/09/2016 | ALBI On 03-November-16 | | | Index Future | 538.66 | 534.2010 | 538.6640 | 534.2010 | 718.00 |
| 07/09/2016 | ALBI On 02-February-17 | | | Index Future | 549.07 | 544.5220 | 549.0660 | 544.5220 | 0.00 |
| 07/09/2016 | ALBI On 04-May-17 | | | Index Future | 560.13 | 555.5000 | 560.1300 | 555.5000 | 0.00 |
| 07/09/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/09/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/09/2016 | EL28 On 03-November-16 | | | Bond Future | 130.39 | 130.3713 | 130.3926 | 130.3713 | 0.00 |
| 07/09/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 1767 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 1757 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | EL28 On 02-February-17 | | | Bond Future | 132.92 | 132.8988 | 132.9185 | 132.8988 | 0.00 |
| 07/09/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | EL28 On 04-May-17 | | | Bond Future | 133.92 | 133.9012 | 133.9196 | 133.9012 | 0.00 |
| 07/09/2016 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 3990 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | ES33 On 03-November-16 | | | Bond Future | 10.15 | 79.1454 | 79.9418 | 79.1454 | 8,789.00 |
| 07/09/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 7255 | 6 | 7 | 6 | 0.00 |
| 07/09/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 7139 | 6 | 7 | 6 | 0.00 |
| 07/09/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 7197 | 6 | 7 | 6 | 0.00 |
| 07/09/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 02-February-17 | | | Bond Future | 10.22 | 80.6748 | 81.4853 | 80.6748 | 0.00 |
| 07/09/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 2539 | 2 | 3 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 2476 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 2413 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 04-May-17 | | | Bond Future | 10.28 | 78.5066 | 79.3325 | 78.5066 | 0.00 |
| 07/09/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 1759 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 1822 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 1696 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | ES42 On 03-November-16 | | | Bond Future | 10.26 | 83.5568 | 84.4781 | 83.5568 | 8,777.00 |
| 07/09/2016 | ES42 On 02-February-17 | | | Bond Future | 10.33 | 85.1719 | 86.1096 | 85.1719 | 0.00 |
| 07/09/2016 | ES42 On 04-May-17 | | | Bond Future | 10.39 | 82.6267 | 83.5823 | 82.6267 | 0.00 |
| 07/09/2016 | GOVI On 03-November-16 | | | GOVI | 535.98 | 531.8680 | 535.9760 | 531.8680 | 420.00 |
| 07/09/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 598660 | 56 | 60 | 56 | 0.00 |
| 07/09/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 598460 | 56 | 60 | 56 | 0.00 |
| 07/09/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 598560 | 56 | 60 | 56 | 0.00 |
| 07/09/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 02-February-17 | | | GOVI | 546.33 | 542.1450 | 546.3260 | 542.1450 | 27.00 |
| 07/09/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 130060 | 9 | 13 | 9 | 0.00 |
| 07/09/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 129860 | 9 | 13 | 9 | 0.00 |
| 07/09/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 129960 | 9 | 13 | 9 | 0.00 |
| 07/09/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 04-May-17 | | | GOVI | 557.34 | 553.0740 | 557.3350 | 553.0740 | 0.00 |
| 07/09/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2951350 | 291 | 295 | 291 | 0.00 |
| 07/09/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2951450 | 291 | 295 | 291 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2951550 | 291 | 295 | 291 | 0.00 |
| 07/09/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/09/2016 | IGOV On 03-November-16 | | | Index Future | 250.03 | 249.6460 | 250.0320 | 249.6460 | 1,023.00 |
| 07/09/2016 | IGOV On 02-February-17 | | | Index Future | 254.88 | 254.4840 | 254.8760 | 254.4840 | 57.00 |
| 07/09/2016 | IGOV On 04-May-17 | | | Index Future | 260.03 | 259.6300 | 260.0270 | 259.6300 | 0.00 |
| 07/09/2016 | ILBI On 03-November-16 | | | Index Future | 677.44 | 676.6180 | 677.4400 | 676.6180 | 0.00 |
| 07/09/2016 | ILBI On 02-February-17 | | | Index Future | 690.59 | 689.7540 | 690.5910 | 689.7540 | 155.00 |
| 07/09/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.08 | 100.0778 | 100.0780 | 100.0778 | 0.00 |
| 07/09/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.03 | 100.0367 | 100.0343 | 100.0367 | 0.00 |
| 07/09/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.68 | 99.6907 | 99.6839 | 99.6907 | 0.00 |
| 07/09/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.77 | 99.7808 | 99.7662 | 99.7808 | 0.00 |
| 07/09/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.08 | 100.1000 | 100.0779 | 100.1000 | 0.00 |
| 07/09/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.39 | 99.4241 | 99.3910 | 99.4241 | 0.00 |
| 07/09/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.09 | 99.1364 | 99.0892 | 99.1364 | 0.00 |
| 07/09/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.21 | 99.2952 | 99.2095 | 99.2952 | 0.00 |
| 07/09/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.10 | 98.3088 | 98.1031 | 98.3088 | 0.00 |
| 07/09/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.43 | 97.6525 | 97.4324 | 97.6525 | 0.00 |
| 07/09/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.73 | 96.9663 | 96.7317 | 96.9663 | 0.00 |
| 07/09/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.00 | 97.2511 | 97.0024 | 97.2511 | 0.00 |
| 07/09/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 97.70 | 98.1598 | 97.7043 | 98.1598 | 0.00 |
| 07/09/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 94.77 | 95.2383 | 94.7680 | 95.2383 | 0.00 |
| 07/09/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 93.53 | 94.0074 | 93.5254 | 94.0074 | 0.00 |
| 07/09/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 95.60 | 96.0882 | 95.6038 | 96.0882 | 0.00 |
| 07/09/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 07/09/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 07/09/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 07/09/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.38 | 92.6000 | 92.6200 | 92.6000 | 10.00 |
| 07/09/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.41 | 92.5600 | 92.5900 | 92.5600 | 0.00 |
| 07/09/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.42 | 92.5300 | 92.5800 | 92.5300 | 0.00 |
| 07/09/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.46 | 92.4700 | 92.5400 | 92.4700 | 0.00 |
| 07/09/2016 | JBAF On 18-January-17 | | | Jibar Tradeable Future | 7.49 | 92.4400 | 92.5100 | 92.4400 | 0.00 |
| 07/09/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.52 | 92.3900 | 92.4800 | 92.3900 | 0.00 |
| 07/09/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.54 | 92.3600 | 92.4600 | 92.3600 | 1,000.00 |
| 07/09/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.59 | 92.2600 | 92.4100 | 92.2600 | 0.00 |
| 07/09/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.60 | 92.2400 | 92.4000 | 92.2400 | 0.00 |
| 07/09/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.61 | 92.2200 | 92.3900 | 92.2200 | 0.00 |
| 07/09/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.62 | 92.2100 | 92.3800 | 92.2100 | 1,000.00 |
| 07/09/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 07/09/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 07/09/2016 | R023 On 03-November-16 | | | Bond Future | 8.34 | 98.0678 | 98.6119 | 98.0678 | 12,662.00 |
| 07/09/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 6341 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 6384 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 6427 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R023 On 02-February-17 | | | Bond Future | 8.37 | 99.9629 | 100.5160 | 99.9629 | 0.00 |
| 07/09/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 3007 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 2944 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 789 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 815 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R023 On 04-May-17 | | | Bond Future | 8.38 | 98.0444 | 98.6075 | 98.0444 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 2560 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 2612 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 2586 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 1628 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 1592 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 1610 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R035 On 03-November-16 | | | Bond Future | 9.19 | 97.9044 | 98.9180 | 97.9044 | 4,315.00 |
| 07/09/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 3202 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 3365 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 3283 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 02-February-17 | | | Bond Future | 9.23 | 99.7964 | 100.8281 | 99.7964 | 0.00 |
| 07/09/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 2346 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 2428 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 2264 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 04-May-17 | | | Bond Future | 9.26 | 97.3035 | 98.3548 | 97.3035 | 0.00 |
| 07/09/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 2255 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 2417 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 2336 | 1 | 2 | 1 | 0.00 |
| 07/09/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | | | Bond Future | 8.62 | 115.6750 | 116.4945 | 115.6750 | 99,501.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.10 | Call | Bond Future | 3856 | 3 | 4 | 3 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 7231 | 6 | 7 | 6 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 3114 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 5611 | 5 | 6 | 5 | 1,425.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R186 On 03-November-16 | 8.52 | Call | Bond Future | 1300 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.82 | Call | Bond Future | 2446 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 3064 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 4420 | 4 | 4 | 4 | 1,425.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.30 | Call | Bond Future | 727 | 1 | 1 | 1 | 150.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.90 | Call | Bond Future | 2819 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 3165 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 7547 | 7 | 8 | 7 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.90 | Put | Bond Future | 848 | 1 | 1 | 1 | 5,092.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.10 | Put | Bond Future | 489 | 1 | 0 | 1 | 108.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.30 | Put | Bond Future | 3094 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.52 | Put | Bond Future | 2051 | 3 | 2 | 3 | 150.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 364 | 1 | 0 | 1 | 0.00 |
| 07/09/2016 | R186 On 03-November-16 | 8.82 | Put | Bond Future | 1041 | 1 | 1 | 1 | 150.00 |
| 07/09/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | | | Bond Future | 8.66 | 112.6071 | 113.4408 | 112.6071 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 6490 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 5961 | 5 | 6 | 5 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 3212 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 3172 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 1903 | 2 | 2 | 2 | 750.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 3578 | 3 | 4 | 3 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 725 | 1 | 1 | 1 | 6,500.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 2185 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 856 | 1 | 1 | 1 | 750.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 2124 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 2154 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 3510 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 1865 | 2 | 2 | 2 | 750.00 |
| 07/09/2016 | R186 On 04-May-17 | | | Bond Future | 8.68 | 114.8790 | 115.7280 | 114.8790 | 0.00 |
| 07/09/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 4164 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 4125 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 4203 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 2651 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R197 On 03-November-16 | | | Bond Future | 302.60 | 302.9308 | 302.5961 | 302.9308 | 875.00 |
| 07/09/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R202 On 03-November-16 | | | Bond Future | 250.92 | 250.2159 | 250.9160 | 250.2159 | 36,060.00 |
| 07/09/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 2944 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 2954 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 2934 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | R203 On 03-November-16 | | | Bond Future | 7.47 | 101.7960 | 101.8438 | 101.7960 | 30,174.00 |
| 07/09/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 1106 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 1122 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 02-February-17 | | | Bond Future | 7.35 | 103.7631 | 103.8104 | 103.7631 | 0.00 |
| 07/09/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 04-May-17 | | | Bond Future | 6.67 | 101.6810 | 101.7279 | 101.6810 | 0.00 |
| 07/09/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 03-November-16 | | | Bond Future | 7.70 | 103.4949 | 103.6213 | 103.4949 | 28,913.00 |
| 07/09/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 2896 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 2877 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 02-February-17 | | | Bond Future | 7.68 | 101.4543 | 101.5816 | 101.4543 | 0.00 |
| 07/09/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 1203 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 1216 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 04-May-17 | | | Bond Future | 7.61 | 103.5009 | 103.6295 | 103.5009 | 0.00 |
| 07/09/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 383 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 388 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R207 On 03-November-16 | | | Bond Future | 7.92 | 100.1437 | 100.4061 | 100.1437 | 52,265.00 |
| 07/09/2016 | R207 On 03-November-16 | 7.94 | Call | Bond Future | 563 | 0 | 1 | 0 | 0.00 |
| 07/09/2016 | R207 On 03-November-16 | 7.93 | Call | Bond Future | 549 | 0 | 1 | 0 | 0.00 |
| 07/09/2016 | R207 On 03-November-16 | 7.95 | Call | Bond Future | 577 | 0 | 1 | 0 | 0.00 |
| 07/09/2016 | R207 On 03-November-16 | 7.95 | Put | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 03-November-16 | 7.94 | Put | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 03-November-16 | 7.93 | Put | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | | | Bond Future | 7.93 | 98.4363 | 98.7023 | 98.4363 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2584 | 2 | 3 | 2 | 62.00 |
| 07/09/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 3281 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 3327 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 3304 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R207 On 04-May-17 | | | Bond Future | 7.91 | 100.4222 | 100.6923 | 100.4222 | 0.00 |
| 07/09/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1334 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1364 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1349 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 651 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | | | Bond Future | 7.85 | 98.8871 | 99.1629 | 98.8871 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1448 | 1 | 1 | 1 | 51.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1747 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1732 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1762 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 563 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R208 On 03-November-16 | | | Bond Future | 8.09 | 95.4147 | 95.8225 | 95.4147 | 30,188.00 |
| 07/09/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 5039 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 5105 | 5 | 5 | 5 | 0.00 |
| 07/09/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R208 On 02-February-17 | | | Bond Future | 8.12 | 97.2586 | 97.6729 | 97.2586 | 0.00 |
| 07/09/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 2193 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 2241 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 474 | 1 | 0 | 1 | 0.00 |
| 07/09/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 465 | 1 | 0 | 1 | 0.00 |
| 07/09/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 07/09/2016 | R208 On 04-May-17 | | | Bond Future | 8.11 | 95.8162 | 96.2376 | 95.8162 | 0.00 |
| 07/09/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1853 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1833 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 995 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 982 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | | | Bond Future | 9.14 | 73.7533 | 74.5975 | 73.7533 | 37,619.00 |
| 07/09/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 7372 | 7 | 7 | 7 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 7489 | 7 | 7 | 7 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 8.81 | Call | Bond Future | 778 | 1 | 1 | 1 | 345.00 |
| 07/09/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 7431 | 7 | 7 | 7 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.05 | Call | Bond Future | 1413 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.45 | Call | Bond Future | 3008 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 8.87 | Call | Bond Future | 914 | 1 | 1 | 1 | 250.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.42 | Call | Bond Future | 2867 | 2 | 3 | 2 | 120.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.04 | Call | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.34 | Call | Bond Future | 2508 | 2 | 3 | 2 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R209 On 03-November-16 | 9.45 | Put | Bond Future | 855 | 1 | 1 | 1 | 250.00 |
| 07/09/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.05 | Put | Bond Future | 2094 | 3 | 2 | 3 | 250.00 |
| 07/09/2016 | R209 On 03-November-16 | 8.81 | Put | Bond Future | 3240 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.04 | Put | Bond Future | 2135 | 3 | 2 | 3 | 345.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.42 | Put | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 8.87 | Put | Bond Future | 2925 | 4 | 3 | 4 | 0.00 |
| 07/09/2016 | R209 On 03-November-16 | 9.34 | Put | Bond Future | 1118 | 2 | 1 | 2 | 345.00 |
| 07/09/2016 | R209 On 02-February-17 | | | Bond Future | 9.18 | 75.1787 | 76.0380 | 75.1787 | 0.00 |
| 07/09/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 4266 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 4179 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 4222 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 1732 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 1684 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R209 On 04-May-17 | | | Bond Future | 9.20 | 73.5432 | 74.4189 | 73.5432 | 0.00 |
| 07/09/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 4537 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 4615 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 4576 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 2758 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 2729 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R210 On 03-November-16 | | | Bond Future | 186.72 | 186.6924 | 186.7152 | 186.6924 | 2,113.00 |
| 07/09/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 2185 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R211 On 03-November-16 | | | Bond Future | 141.74 | 141.7219 | 141.7427 | 141.7219 | 56.00 |
| 07/09/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R212 On 03-November-16 | | | Bond Future | 148.05 | 148.0287 | 148.0452 | 148.0287 | 3,838.00 |
| 07/09/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R213 On 03-November-16 | | | Bond Future | 9.02 | 84.4874 | 85.2826 | 84.4874 | 42,521.00 |
| 07/09/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 7724 | 7 | 8 | 7 | 0.00 |
| 07/09/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 7843 | 7 | 8 | 7 | 0.00 |
| 07/09/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 7784 | 7 | 8 | 7 | 0.00 |
| 07/09/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R213 On 02-February-17 | | | Bond Future | 9.05 | 86.1201 | 86.9293 | 86.1201 | 0.00 |
| 07/09/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 4023 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 4066 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 1666 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 1618 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 1642 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R213 On 04-May-17 | | | Bond Future | 9.08 | 84.3033 | 85.1277 | 84.3033 | 0.00 |
| 07/09/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 4507 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 4468 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 4429 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 2568 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 2540 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 2596 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R214 On 03-November-16 | | | Bond Future | 9.24 | 74.0207 | 74.9047 | 74.0207 | 29,194.00 |
| 07/09/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 7777 | 7 | 8 | 7 | 0.00 |
| 07/09/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 7657 | 7 | 8 | 7 | 0.00 |
| 07/09/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 7717 | 7 | 8 | 7 | 0.00 |
| 07/09/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R214 On 02-February-17 | | | Bond Future | 9.27 | 75.4512 | 76.3511 | 75.4512 | 0.00 |
| 07/09/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 4635 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 4589 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 4681 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 1748 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 1723 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 07/09/2016 | R214 On 04-May-17 | | | Bond Future | 9.30 | 73.6730 | 74.5902 | 73.6730 | 0.00 |
| 07/09/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 4884 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 4802 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 4843 | 4 | 5 | 4 | 0.00 |
| 07/09/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 2886 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 2856 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 2825 | 3 | 3 | 3 | 0.00 |
| 07/09/2016 | R248 On 03-November-16 | | | Bond Future | 9.28 | 95.1261 | 96.2593 | 95.1261 | 61,875.00 |
| 07/09/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 9893 | 9 | 10 | 9 | 0.00 |
| 07/09/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 9818 | 9 | 10 | 9 | 0.00 |
| 07/09/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 9743 | 9 | 10 | 9 | 0.00 |
| 07/09/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 07/09/2016 | R248 On 02-February-17 | | | Bond Future | 9.32 | 96.9644 | 98.1181 | 96.9644 | 0.00 |
| 07/09/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 6286 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 6345 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/09/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 6404 | 6 | 6 | 6 | 0.00 |
| 07/09/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 2183 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 2213 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 2154 | 3 | 2 | 3 | 0.00 |
| 07/09/2016 | R248 On 04-May-17 | | | Bond Future | 9.35 | 94.4778 | 95.6537 | 94.4778 | 0.00 |
| 07/09/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 6667 | 6 | 7 | 6 | 0.00 |
| 07/09/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 6614 | 6 | 7 | 6 | 0.00 |
| 07/09/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 6562 | 6 | 7 | 6 | 0.00 |
| 07/09/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 3695 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 3658 | 4 | 4 | 4 | 0.00 |
| 07/09/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 3733 | 4 | 4 | 4 | 0.00 |