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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/09/2016 TO: 28/09/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 2025 On 03-November-16 | | | Bond Future | 128.55 | 128.5152 | 128.5485 | 128.5152 | 3,044.00 |
| 28/09/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 671 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 661 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 681 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2030 On 03-November-16 | | | Bond Future | 9.01 | 94.3782 | 94.4248 | 94.3782 | 26,853.00 |
| 28/09/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 2262 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 2332 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 2401 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 02-February-17 | | | Bond Future | 9.05 | 92.1848 | 92.2312 | 92.1848 | 0.00 |
| 28/09/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 04-May-17 | | | Bond Future | 9.08 | 94.0259 | 94.0722 | 94.0259 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 1787 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 1650 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2032 On 03-November-16 | | | Bond Future | 9.12 | 93.6747 | 93.7254 | 93.6747 | 13,093.00 |
| 28/09/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 8404 | 8 | 8 | 8 | 0.00 |
| 28/09/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 8537 | 8 | 9 | 8 | 0.00 |
| 28/09/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 8471 | 8 | 8 | 8 | 0.00 |
| 28/09/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2032 On 02-February-17 | | | Bond Future | 9.16 | 95.4736 | 95.5243 | 95.4736 | 0.00 |
| 28/09/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 4299 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 4395 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 4347 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 1671 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 1697 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 1646 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2032 On 04-May-17 | | | Bond Future | 9.20 | 93.2196 | 93.2702 | 93.2196 | 0.00 |
| 28/09/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 4754 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 4710 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 4667 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2033 On 03-November-16 | | | Bond Future | 108.18 | 108.1560 | 108.1843 | 108.1560 | 4,686.00 |
| 28/09/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 986 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 976 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2037 On 03-November-16 | | | Bond Future | 9.30 | 95.1075 | 95.0764 | 95.1075 | 36,730.00 |
| 28/09/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 8390 | 8 | 8 | 8 | 0.00 |
| 28/09/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 8461 | 8 | 8 | 8 | 0.00 |
| 28/09/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 8533 | 9 | 9 | 9 | 0.00 |
| 28/09/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2037 On 02-February-17 | | | Bond Future | 9.34 | 92.6777 | 92.6450 | 92.6777 | 0.00 |
| 28/09/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 4685 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 4788 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 4737 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 2016 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 1987 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2037 On 04-May-17 | | | Bond Future | 9.37 | 94.5287 | 94.4942 | 94.5287 | 0.00 |
| 28/09/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 5137 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 5091 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 5184 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 3379 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 3344 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2038 On 03-November-16 | | | Bond Future | 135.86 | 135.8269 | 135.8619 | 135.8269 | 20,753.00 |
| 28/09/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 448 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 28/09/2016 | 2040 On 03-November-16 | | | Bond Future | 9.34 | 99.2315 | 99.2444 | 99.2315 | 4,623.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 3863 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 3995 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 708 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | 2040 On 02-February-17 | | | Bond Future | 9.38 | 96.6305 | 96.6426 | 96.6305 | 0.00 |
| 28/09/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 4464 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 4516 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 4568 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 2606 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 2570 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 2642 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | 2040 On 04-May-17 | | | Bond Future | 9.41 | 98.5605 | 98.5717 | 98.5605 | 0.00 |
| 28/09/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 5564 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 5614 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 5664 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 3682 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 3645 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 3719 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2044 On 03-November-16 | | | Bond Future | 9.36 | 96.3959 | 96.3616 | 96.3959 | 18,511.00 |
| 28/09/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 9083 | 9 | 9 | 9 | 0.00 |
| 28/09/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 9007 | 9 | 9 | 9 | 0.00 |
| 28/09/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 9159 | 9 | 9 | 9 | 0.00 |
| 28/09/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2044 On 02-February-17 | | | Bond Future | 9.40 | 93.8657 | 93.8297 | 93.8657 | 0.00 |
| 28/09/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 5450 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 5506 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 5393 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 2111 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 2172 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | 2044 On 04-May-17 | | | Bond Future | 9.43 | 95.7405 | 95.7026 | 95.7405 | 0.00 |
| 28/09/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 5814 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 5764 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 5865 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 3666 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 3703 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | 2046 On 03-November-16 | | | Bond Future | 133.43 | 132.5461 | 133.4325 | 132.5461 | 17,594.00 |
| 28/09/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 3657 | 5 | 4 | 5 | 0.00 |
| 28/09/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 3637 | 5 | 4 | 5 | 0.00 |
| 28/09/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 3647 | 5 | 4 | 5 | 0.00 |
| 28/09/2016 | 2050 On 03-November-16 | | | Bond Future | 143.86 | 143.8237 | 143.8621 | 143.8237 | 21,644.00 |
| 28/09/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 5668 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 5678 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 5658 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | AL37 On 03-November-16 | | | Index Future | 507.88 | 507.6290 | 507.8770 | 507.6290 | 9.00 |
| 28/09/2016 | AL37 On 02-February-17 | | | Index Future | 517.63 | 517.3760 | 517.6250 | 517.3760 | 0.00 |
| 28/09/2016 | AL7T On 03-November-16 | | | Index Future | 589.44 | 589.0560 | 589.4410 | 589.0560 | 2.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | AL7T On 02-February-17 | | | Index Future | 600.76 | 600.3660 | 600.7550 | 600.3660 | 0.00 |
| 28/09/2016 | ALBI On 03-November-16 | | | Index Future | 537.84 | 537.6860 | 537.8360 | 537.6860 | 706.00 |
| 28/09/2016 | ALBI On 02-February-17 | | | Index Future | 548.16 | 548.0100 | 548.1590 | 548.0100 | 0.00 |
| 28/09/2016 | ALBI On 04-May-17 | | | Index Future | 559.09 | 558.9470 | 559.0940 | 558.9470 | 0.00 |
| 28/09/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/09/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/09/2016 | EL28 On 03-November-16 | | | Bond Future | 130.03 | 129.9913 | 130.0316 | 129.9913 | 0.00 |
| 28/09/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 2128 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 2138 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 2118 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | EL28 On 02-February-17 | | | Bond Future | 132.54 | 132.4957 | 132.5353 | 132.4957 | 0.00 |
| 28/09/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 2565 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 2585 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 2575 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | EL28 On 04-May-17 | | | Bond Future | 133.50 | 133.4632 | 133.5020 | 133.4632 | 0.00 |
| 28/09/2016 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 4398 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 4408 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 4418 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | ES33 On 03-November-16 | | | Bond Future | 10.18 | 79.6634 | 79.6801 | 79.6634 | 8,789.00 |
| 28/09/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 6994 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 6878 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 6936 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 02-February-17 | | | Bond Future | 10.26 | 81.1933 | 81.2093 | 81.1933 | 0.00 |
| 28/09/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 2263 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 2200 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 04-May-17 | | | Bond Future | 10.32 | 79.0194 | 79.0348 | 79.0194 | 0.00 |
| 28/09/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 1461 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 1525 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 1398 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | ES42 On 03-November-16 | | | Bond Future | 10.31 | 84.1138 | 84.0933 | 84.1138 | 8,777.00 |
| 28/09/2016 | ES42 On 02-February-17 | | | Bond Future | 10.38 | 85.7293 | 85.7074 | 85.7293 | 0.00 |
| 28/09/2016 | ES42 On 04-May-17 | | | Bond Future | 10.45 | 83.1779 | 83.1546 | 83.1779 | 0.00 |
| 28/09/2016 | GOVI On 03-November-16 | | | GOVI | 535.50 | 535.2890 | 535.4960 | 535.2890 | 422.00 |
| 28/09/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 593860 | 59 | 59 | 59 | 0.00 |
| 28/09/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 593660 | 59 | 59 | 59 | 0.00 |
| 28/09/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 593760 | 59 | 59 | 59 | 0.00 |
| 28/09/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 02-February-17 | | | GOVI | 545.77 | 545.5670 | 545.7740 | 545.5670 | 27.00 |
| 28/09/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 124540 | 12 | 12 | 12 | 0.00 |
| 28/09/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 124340 | 12 | 12 | 12 | 0.00 |
| 28/09/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 124440 | 12 | 12 | 12 | 0.00 |
| 28/09/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 04-May-17 | | | GOVI | 556.66 | 556.4550 | 556.6620 | 556.4550 | 0.00 |
| 28/09/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2944620 | 294 | 294 | 294 | 0.00 |
| 28/09/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2944720 | 294 | 294 | 294 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2944820 | 294 | 294 | 294 | 0.00 |
| 28/09/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/09/2016 | IGOV On 03-November-16 | | | Index Future | 249.58 | 249.4550 | 249.5830 | 249.4550 | 1,021.00 |
| 28/09/2016 | IGOV On 02-February-17 | | | Index Future | 254.39 | 254.2610 | 254.3880 | 254.2610 | 57.00 |
| 28/09/2016 | IGOV On 04-May-17 | | | Index Future | 259.48 | 259.3500 | 259.4780 | 259.3500 | 0.00 |
| 28/09/2016 | ILBI On 03-November-16 | | | Index Future | 676.56 | 676.2060 | 676.5600 | 676.2060 | 0.00 |
| 28/09/2016 | ILBI On 02-February-17 | | | Index Future | 689.67 | 689.3130 | 689.6730 | 689.3130 | 155.00 |
| 28/09/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.07 | 100.0686 | 100.0686 | 100.0686 | 0.00 |
| 28/09/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.01 | 100.0086 | 100.0087 | 100.0086 | 0.00 |
| 28/09/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.63 | 99.6340 | 99.6318 | 99.6340 | 0.00 |
| 28/09/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.66 | 99.6658 | 99.6609 | 99.6658 | 0.00 |
| 28/09/2016 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.91 | 99.9166 | 99.9098 | 99.9166 | 0.00 |
| 28/09/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.94 | 99.9439 | 99.9374 | 99.9439 | 0.00 |
| 28/09/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.21 | 99.2158 | 99.2078 | 99.2158 | 0.00 |
| 28/09/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.86 | 98.8656 | 98.8556 | 98.8656 | 0.00 |
| 28/09/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.89 | 98.9048 | 98.8904 | 98.9048 | 0.00 |
| 28/09/2016 | IS02 On 21-December-18 | | | Interest Rate Swap | 99.37 | 99.3900 | 99.3700 | 99.3900 | 0.00 |
| 28/09/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 97.63 | 97.6978 | 97.6270 | 97.6978 | 0.00 |
| 28/09/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 96.95 | 97.0293 | 96.9479 | 97.0293 | 0.00 |
| 28/09/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.24 | 96.3269 | 96.2350 | 96.3269 | 0.00 |
| 28/09/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 96.49 | 96.5933 | 96.4938 | 96.5933 | 0.00 |
| 28/09/2016 | IS05 On 21-December-21 | | | Interest Rate Swap | 98.73 | 98.8249 | 98.7254 | 98.8249 | 50.00 |
| 28/09/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 97.44 | 97.5460 | 97.4405 | 97.5460 | 0.00 |
| 28/09/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 94.52 | 94.6167 | 94.5162 | 94.6167 | 0.00 |
| 28/09/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 93.29 | 93.3817 | 93.2883 | 93.3817 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 95.39 | 95.4746 | 95.3885 | 95.4746 | 0.00 |
| 28/09/2016 | IS10 On 21-December-26 | | | Interest Rate Swap | 99.06 | 99.1416 | 99.0598 | 99.1416 | 0.00 |
| 28/09/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 28/09/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 28/09/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 28/09/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/09/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6500 | 92.6500 | 0.00 |
| 28/09/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.37 | 92.6400 | 92.6300 | 92.6400 | 0.00 |
| 28/09/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.39 | 92.6200 | 92.6100 | 92.6200 | 10,000.00 |
| 28/09/2016 | JBAF On 18-January-17 | | | Jibar Tradeable Future | 7.40 | 92.6100 | 92.6000 | 92.6100 | 0.00 |
| 28/09/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.41 | 92.6000 | 92.5900 | 92.6000 | 0.00 |
| 28/09/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.42 | 92.5900 | 92.5800 | 92.5900 | 1,000.00 |
| 28/09/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.41 | 92.6000 | 92.5900 | 92.6000 | 0.00 |
| 28/09/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.41 | 92.6100 | 92.5900 | 92.6100 | 0.00 |
| 28/09/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.39 | 92.6200 | 92.6100 | 92.6200 | 0.00 |
| 28/09/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.39 | 92.6300 | 92.6100 | 92.6300 | 1,000.00 |
| 28/09/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 28/09/2016 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.39 | 7.3700 | 92.6100 | 7.3700 | 0.00 |
| 28/09/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 28/09/2016 | R023 On 03-November-16 | | | Bond Future | 8.30 | 98.7433 | 98.7979 | 98.7433 | 13,216.00 |
| 28/09/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 6518 | 6 | 7 | 6 | 0.00 |
| 28/09/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 6562 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 6605 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R023 On 02-February-17 | | | Bond Future | 8.33 | 100.6396 | 100.6942 | 100.6396 | 0.00 |
| 28/09/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 3022 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 2989 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 2956 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 649 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R023 On 04-May-17 | | | Bond Future | 8.34 | 98.7148 | 98.7692 | 98.7148 | 0.00 |
| 28/09/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 2546 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 2600 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 1452 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 1435 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R035 On 03-November-16 | | | Bond Future | 9.23 | 98.5145 | 98.5277 | 98.5145 | 4,661.00 |
| 28/09/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 2811 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 2893 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 02-February-17 | | | Bond Future | 9.28 | 100.4063 | 100.4188 | 100.4063 | 0.00 |
| 28/09/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 1937 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 1855 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 04-May-17 | | | Bond Future | 9.31 | 97.9059 | 97.9173 | 97.9059 | 0.00 |
| 28/09/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 1980 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R035 On 04-May-17 | 9.55 | Put | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R186 On 03-November-16 | | | Bond Future | 8.64 | 116.3257 | 116.4082 | 116.3257 | 90,828.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.10 | Call | Bond Future | 3558 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 7088 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 2773 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 5409 | 5 | 5 | 5 | 1,425.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.52 | Call | Bond Future | 923 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.82 | Call | Bond Future | 2068 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 2719 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 4156 | 4 | 4 | 4 | 1,425.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.30 | Call | Bond Future | 424 | 0 | 0 | 0 | 150.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.90 | Call | Bond Future | 2459 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 2826 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 7412 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.90 | Put | Bond Future | 575 | 1 | 1 | 1 | 5,092.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.10 | Put | Bond Future | 277 | 0 | 0 | 0 | 108.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.30 | Put | Bond Future | 2877 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.52 | Put | Bond Future | 1760 | 2 | 2 | 2 | 150.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 484 | 1 | 0 | 1 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R186 On 03-November-16 | 8.82 | Put | Bond Future | 749 | 1 | 1 | 1 | 150.00 |
| 28/09/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | | | Bond Future | 8.67 | 113.2567 | 113.3395 | 113.2567 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 6271 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.87 | Call | Bond Future | 3191 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 5733 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.60 | Call | Bond Future | 2176 | 2 | 2 | 2 | 7,000.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.00 | Call | Bond Future | 718 | 1 | 1 | 1 | 7,000.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.37 | Call | Bond Future | 1490 | 1 | 1 | 1 | 500.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 2865 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 1654 | 2 | 2 | 2 | 750.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 2905 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 3317 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 606 | 1 | 1 | 1 | 13,500.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.87 | Put | Bond Future | 1786 | 2 | 2 | 2 | 500.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.60 | Put | Bond Future | 2668 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.37 | Put | Bond Future | 3632 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 730 | 1 | 1 | 1 | 750.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.00 | Put | Bond Future | 5583 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 1959 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 1988 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 1705 | 2 | 2 | 2 | 750.00 |
| 28/09/2016 | R186 On 04-May-17 | | | Bond Future | 8.69 | 115.5183 | 115.6015 | 115.5183 | 0.00 |
| 28/09/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 3925 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 3886 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 2538 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 2510 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 2482 | 3 | 2 | 3 | 0.00 |
| 28/09/2016 | R197 On 03-November-16 | | | Bond Future | 302.50 | 302.4208 | 302.4984 | 302.4208 | 875.00 |
| 28/09/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R202 On 03-November-16 | | | Bond Future | 249.81 | 249.7484 | 249.8143 | 249.7484 | 36,009.00 |
| 28/09/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R202 On 03-November-16 | 253.86 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 4046 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 4056 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R203 On 03-November-16 | | | Bond Future | 7.37 | 101.9162 | 101.9244 | 101.9162 | 30,174.00 |
| 28/09/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 02-February-17 | | | Bond Future | 7.23 | 103.8734 | 103.8806 | 103.8734 | 0.00 |
| 28/09/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 04-May-17 | | | Bond Future | 6.52 | 101.7728 | 101.7789 | 101.7728 | 0.00 |
| 28/09/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 03-November-16 | | | Bond Future | 7.59 | 103.8058 | 103.8261 | 103.8058 | 31,543.00 |
| 28/09/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 3063 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 3100 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 3081 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 02-February-17 | | | Bond Future | 7.57 | 101.7589 | 101.7785 | 101.7589 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 1349 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 04-May-17 | | | Bond Future | 7.49 | 103.7908 | 103.8095 | 103.7908 | 0.00 |
| 28/09/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 916 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 936 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 926 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 03-November-16 | | | Bond Future | 7.83 | 100.6428 | 100.6726 | 100.6428 | 52,034.00 |
| 28/09/2016 | R207 On 03-November-16 | 7.94 | Call | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 03-November-16 | 7.93 | Call | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 03-November-16 | 7.95 | Call | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 03-November-16 | 7.95 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 03-November-16 | 7.94 | Put | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 03-November-16 | 7.93 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | | | Bond Future | 7.83 | 98.9331 | 98.9624 | 98.9331 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2788 | 3 | 3 | 3 | 62.00 |
| 28/09/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 3508 | 3 | 4 | 3 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 3555 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 3531 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 04-May-17 | | | Bond Future | 7.81 | 100.9086 | 100.9373 | 100.9086 | 0.00 |
| 28/09/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1438 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1470 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1454 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | | | Bond Future | 7.74 | 99.3641 | 99.3913 | 99.3641 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1547 | 2 | 2 | 2 | 51.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 457 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 583 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R208 On 03-November-16 | | | Bond Future | 8.02 | 96.0414 | 96.0993 | 96.0414 | 30,810.00 |
| 28/09/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 5313 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 5346 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 5379 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R208 On 02-February-17 | | | Bond Future | 8.04 | 97.8858 | 97.9438 | 97.8858 | 0.00 |
| 28/09/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 2347 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 2373 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R208 On 04-May-17 | | | Bond Future | 8.03 | 96.4362 | 96.4942 | 96.4362 | 0.00 |
| 28/09/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1940 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1919 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 822 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 800 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 811 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R209 On 03-November-16 | | | Bond Future | 9.19 | 74.2879 | 74.2974 | 74.2879 | 37,798.00 |
| 28/09/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 7016 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 7136 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 8.81 | Call | Bond Future | 416 | 0 | 0 | 0 | 345.00 |
| 28/09/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 7076 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.05 | Call | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.45 | Call | Bond Future | 2494 | 3 | 2 | 3 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 8.87 | Call | Bond Future | 520 | 1 | 1 | 1 | 250.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.42 | Call | Bond Future | 2350 | 2 | 2 | 2 | 120.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.34 | Call | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.04 | Call | Bond Future | 911 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.45 | Put | Bond Future | 642 | 1 | 1 | 1 | 250.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.05 | Put | Bond Future | 1920 | 2 | 2 | 2 | 250.00 |
| 28/09/2016 | R209 On 03-November-16 | 8.81 | Put | Bond Future | 3179 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.04 | Put | Bond Future | 1965 | 2 | 2 | 2 | 345.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.42 | Put | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 8.87 | Put | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R209 On 03-November-16 | 9.34 | Put | Bond Future | 895 | 1 | 1 | 1 | 345.00 |
| 28/09/2016 | R209 On 02-February-17 | | | Bond Future | 9.22 | 75.7145 | 75.7233 | 75.7145 | 0.00 |
| 28/09/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 3882 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 3796 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 3839 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 1614 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R209 On 04-May-17 | | | Bond Future | 9.25 | 74.0745 | 74.0826 | 74.0745 | 0.00 |
| 28/09/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 4184 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 2741 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 2684 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R210 On 03-November-16 | | | Bond Future | 186.89 | 186.8422 | 186.8913 | 186.8422 | 2,086.00 |
| 28/09/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 2009 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 2029 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R211 On 03-November-16 | | | Bond Future | 141.90 | 141.8608 | 141.9018 | 141.8608 | 56.00 |
| 28/09/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R212 On 03-November-16 | | | Bond Future | 147.88 | 147.8442 | 147.8822 | 147.8442 | 3,109.00 |
| 28/09/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R213 On 03-November-16 | | | Bond Future | 9.03 | 85.1259 | 85.1716 | 85.1259 | 42,426.00 |
| 28/09/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 7566 | 8 | 8 | 8 | 0.00 |
| 28/09/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 7687 | 8 | 8 | 8 | 0.00 |
| 28/09/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 7627 | 8 | 8 | 8 | 0.00 |
| 28/09/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R213 On 02-February-17 | | | Bond Future | 9.07 | 86.7606 | 86.8063 | 86.7606 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 3752 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 3839 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 3795 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 1518 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 1472 | 1 | 1 | 1 | 0.00 |
| 28/09/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 1495 | 2 | 1 | 2 | 0.00 |
| 28/09/2016 | R213 On 04-May-17 | | | Bond Future | 9.10 | 84.9395 | 84.9850 | 84.9395 | 0.00 |
| 28/09/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 4255 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 4215 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 4176 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 2458 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 2431 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 2485 | 3 | 2 | 3 | 0.00 |
| 28/09/2016 | R214 On 03-November-16 | | | Bond Future | 9.28 | 74.6204 | 74.5928 | 74.6204 | 29,928.00 |
| 28/09/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 7403 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 7280 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 7341 | 7 | 7 | 7 | 0.00 |
| 28/09/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R214 On 02-February-17 | | | Bond Future | 9.32 | 76.0534 | 76.0245 | 76.0534 | 7,379.00 |
| 28/09/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 4240 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 4195 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 4286 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 1679 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 1655 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R214 On 04-May-17 | | | Bond Future | 9.34 | 74.2723 | 74.2419 | 74.2723 | 0.00 |
| 28/09/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 4575 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 4493 | 5 | 4 | 5 | 0.00 |
| 28/09/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 4534 | 5 | 5 | 5 | 0.00 |
| 28/09/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 2926 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 2895 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/09/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 2866 | 3 | 3 | 3 | 0.00 |
| 28/09/2016 | R248 On 03-November-16 | | | Bond Future | 9.32 | 95.8485 | 95.9106 | 95.8485 | 62,123.00 |
| 28/09/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 9446 | 9 | 9 | 9 | 0.00 |
| 28/09/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 9369 | 9 | 9 | 9 | 0.00 |
| 28/09/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 9291 | 9 | 9 | 9 | 0.00 |
| 28/09/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 28/09/2016 | R248 On 02-February-17 | | | Bond Future | 9.36 | 97.6892 | 97.7515 | 97.6892 | 0.00 |
| 28/09/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 5871 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 5929 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 5988 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 2164 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 2104 | 2 | 2 | 2 | 0.00 |
| 28/09/2016 | R248 On 04-May-17 | | | Bond Future | 9.39 | 95.1979 | 95.2603 | 95.1979 | 0.00 |
| 28/09/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 6258 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 6205 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 6153 | 6 | 6 | 6 | 0.00 |
| 28/09/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 3680 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 28/09/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 3717 | 4 | 4 | 4 | 0.00 |