



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/10/2016 TO: 21/10/2016

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 2025 On 03-November-16 |        |              | Bond Future        | 129.07    | 128.7611                      | 129.0676  | 128.7611                        | 2,542.00      |
| 21/10/2016 | 2025 On 03-November-16 | 129.21 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-November-16 | 129.22 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-November-16 | 129.23 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-November-16 | 129.22 | Put          | Bond Future        | 152       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-November-16 | 129.21 | Put          | Bond Future        | 142       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-November-16 | 129.23 | Put          | Bond Future        | 162       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 02-February-17 |        |              | Bond Future        | 130.26    | 129.9452                      | 130.2558  | 129.9452                        | 0.00          |
| 21/10/2016 | 2025 On 02-February-17 | 129.99 | Call         | Bond Future        | 266       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 02-February-17 | 130.01 | Call         | Bond Future        | 246       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 02-February-17 | 130.00 | Call         | Bond Future        | 256       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 02-February-17 | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 02-February-17 | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 02-February-17 | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 04-May-17      |        |              | Bond Future        | 132.84    | 132.5190                      | 132.8360  | 132.5190                        | 0.00          |
| 21/10/2016 | 2025 On 04-May-17      | 132.58 | Call         | Bond Future        | 256       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 04-May-17      | 132.57 | Call         | Bond Future        | 266       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 04-May-17      | 132.56 | Call         | Bond Future        | 276       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 04-May-17      | 132.57 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 04-May-17      | 132.58 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 04-May-17      | 132.56 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-August-17   |        |              | Bond Future        | 134.24    | 133.9205                      | 134.2423  | 133.9205                        | 0.00          |
| 21/10/2016 | 2025 On 03-August-17   | 133.98 | Call         | Bond Future        | 262       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2025 On 03-August-17   | 133.96 | Call         | Bond Future | 282       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-August-17   | 133.97 | Call         | Bond Future | 272       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-August-17   | 133.96 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-August-17   | 133.98 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2025 On 03-August-17   | 133.97 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-November-16 |        |              | Bond Future | 9.22      | 93.2364                       | 92.9555   | 93.2364                         | 26,073.00     |
| 21/10/2016 | 2030 On 03-November-16 | 9.33   | Call         | Bond Future | 793       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2030 On 03-November-16 | 9.34   | Call         | Bond Future | 862       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2030 On 03-November-16 | 9.35   | Call         | Bond Future | 932       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2030 On 03-November-16 | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-November-16 | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-November-16 | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 02-February-17 |        |              | Bond Future | 9.26      | 91.0085                       | 90.7211   | 91.0085                         | 8,240.00      |
| 21/10/2016 | 2030 On 02-February-17 | 9.29   | Call         | Bond Future | 183       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 02-February-17 | 9.31   | Call         | Bond Future | 322       | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2030 On 02-February-17 | 9.30   | Call         | Bond Future | 253       | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2030 On 02-February-17 | 9.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 02-February-17 | 9.31   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 02-February-17 | 9.29   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 04-May-17      |        |              | Bond Future | 9.31      | 92.8062                       | 92.5134   | 92.8062                         | 0.00          |
| 21/10/2016 | 2030 On 04-May-17      | 9.34   | Call         | Bond Future | 229       | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2030 On 04-May-17      | 9.33   | Call         | Bond Future | 160       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 04-May-17      | 9.32   | Call         | Bond Future | 91        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 04-May-17      | 9.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 04-May-17      | 9.32   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 04-May-17      | 9.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-August-17   |        |              | Bond Future | 9.34      | 90.7089                       | 90.4088   | 90.7089                         | 0.00          |
| 21/10/2016 | 2030 On 03-August-17   | 9.33   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-August-17   | 9.34   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-August-17   | 9.35   | Call         | Bond Future | 61        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-August-17   | 9.34   | Put          | Bond Future | 7         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-August-17   | 9.33   | Put          | Bond Future | 75        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2030 On 03-August-17   | 9.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2032 On 03-November-16 |        |              | Bond Future | 9.31      | 92.5327                       | 92.2697   | 92.5327                         | 13,093.00     |
| 21/10/2016 | 2032 On 03-November-16 | 10.29  | Call         | Bond Future | 6998      | 7                             | 7         | 7                               | 0.00          |
| 21/10/2016 | 2032 On 03-November-16 | 10.28  | Call         | Bond Future | 6930      | 7                             | 7         | 7                               | 0.00          |
| 21/10/2016 | 2032 On 03-November-16 | 10.30  | Call         | Bond Future | 7065      | 7                             | 7         | 7                               | 0.00          |
| 21/10/2016 | 2032 On 03-November-16 | 10.28  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2032 On 03-November-16 | 10.29  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2032 On 03-November-16 | 10.30  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2032 On 02-February-17 |        |              | Bond Future | 9.36      | 94.2973                       | 94.0281   | 94.2973                         | 1,000.00      |
| 21/10/2016 | 2032 On 02-February-17 | 9.51   | Call         | Bond Future | 3110      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2032 On 02-February-17 | 9.53   | Call         | Bond Future | 3196      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2032 On 02-February-17 | 9.52   | Call         | Bond Future | 3153      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2032 On 02-February-17 | 9.51   | Put          | Bond Future | 2005      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2032 On 02-February-17 | 9.53   | Put          | Bond Future | 1943      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2032 On 02-February-17 | 9.52   | Put          | Bond Future | 1974      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2032 On 04-May-17      |        |              | Bond Future | 9.40      | 91.9997                       | 91.7254   | 91.9997                         | 0.00          |
| 21/10/2016 | 2032 On 04-May-17      | 9.46   | Call         | Bond Future | 3676      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 04-May-17      | 9.45   | Call         | Bond Future | 3639      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 04-May-17      | 9.44   | Call         | Bond Future | 3601      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 04-May-17      | 9.45   | Put          | Bond Future | 3288      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2032 On 04-May-17      | 9.46   | Put          | Bond Future | 3252      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2032 On 04-May-17      | 9.44   | Put          | Bond Future | 3324      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2032 On 03-August-17   |        |              | Bond Future | 9.43      | 93.8934                       | 93.6123   | 93.8934                         | 0.00          |
| 21/10/2016 | 2032 On 03-August-17   | 9.44   | Call         | Bond Future | 4225      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 03-August-17   | 9.45   | Call         | Bond Future | 4261      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 03-August-17   | 9.43   | Call         | Bond Future | 4189      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 03-August-17   | 9.45   | Put          | Bond Future | 4146      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 03-August-17   | 9.43   | Put          | Bond Future | 4220      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2032 On 03-August-17   | 9.44   | Put          | Bond Future | 4183      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2033 On 03-November-16 |        |              | Bond Future | 107.55    | 107.6923                      | 107.5541  | 107.6923                        | 5,045.00      |
| 21/10/2016 | 2033 On 03-November-16 | 109.16 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-November-16 | 109.17 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-November-16 | 109.18 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2033 On 03-November-16 | 109.16 | Put          | Bond Future | 1606      | 1                             | 2         | 1                               | 0.00          |
| 21/10/2016 | 2033 On 03-November-16 | 109.17 | Put          | Bond Future | 1616      | 1                             | 2         | 1                               | 0.00          |
| 21/10/2016 | 2033 On 03-November-16 | 109.18 | Put          | Bond Future | 1626      | 1                             | 2         | 1                               | 0.00          |
| 21/10/2016 | 2033 On 02-February-17 |        |              | Bond Future | 109.61    | 109.7526                      | 109.6104  | 109.7526                        | 0.00          |
| 21/10/2016 | 2033 On 02-February-17 | 109.71 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 02-February-17 | 109.70 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 02-February-17 | 109.72 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 02-February-17 | 109.71 | Put          | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 02-February-17 | 109.72 | Put          | Bond Future | 110       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 02-February-17 | 109.70 | Put          | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 04-May-17      |        |              | Bond Future | 110.74    | 110.8873                      | 110.7425  | 110.8873                        | 0.00          |
| 21/10/2016 | 2033 On 04-May-17      | 110.83 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 04-May-17      | 110.84 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 04-May-17      | 110.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 04-May-17      | 110.84 | Put          | Bond Future | 98        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 04-May-17      | 110.85 | Put          | Bond Future | 108       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 04-May-17      | 110.83 | Put          | Bond Future | 88        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-August-17   |        |              | Bond Future | 113.03    | 113.1748                      | 113.0256  | 113.1748                        | 0.00          |
| 21/10/2016 | 2033 On 03-August-17   | 113.14 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-August-17   | 113.12 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-August-17   | 113.13 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-August-17   | 113.12 | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-August-17   | 113.13 | Put          | Bond Future | 104       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2033 On 03-August-17   | 113.14 | Put          | Bond Future | 114       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2037 On 03-November-16 |        |              | Bond Future | 9.45      | 94.0584                       | 93.7686   | 94.0584                         | 31,945.00     |
| 21/10/2016 | 2037 On 03-November-16 | 10.35  | Call         | Bond Future | 7041      | 7                             | 7         | 7                               | 0.00          |
| 21/10/2016 | 2037 On 03-November-16 | 10.37  | Call         | Bond Future | 7187      | 7                             | 7         | 7                               | 0.00          |
| 21/10/2016 | 2037 On 03-November-16 | 10.36  | Call         | Bond Future | 7114      | 7                             | 7         | 7                               | 0.00          |
| 21/10/2016 | 2037 On 03-November-16 | 10.36  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2037 On 03-November-16 | 10.37  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2037 On 03-November-16 | 10.35  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2037 On 02-February-17 |        |              | Bond Future | 9.50      | 91.5958                       | 91.2993   | 91.5958                         | 18,589.00     |
| 21/10/2016 | 2037 On 02-February-17 | 9.68   | Call         | Bond Future | 3680      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2037 On 02-February-17 | 9.66   | Call         | Bond Future | 3586      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 02-February-17 | 9.67   | Call         | Bond Future | 3633      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 02-February-17 | 9.66   | Put          | Bond Future | 2262      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2037 On 02-February-17 | 9.67   | Put          | Bond Future | 2229      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2037 On 02-February-17 | 9.68   | Put          | Bond Future | 2195      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2037 On 04-May-17      |        |              | Bond Future | 9.54      | 93.4052                       | 93.1031   | 93.4052                         | 0.00          |
| 21/10/2016 | 2037 On 04-May-17      | 9.59   | Call         | Bond Future | 4122      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 04-May-17      | 9.58   | Call         | Bond Future | 4081      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 04-May-17      | 9.60   | Call         | Bond Future | 4164      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 04-May-17      | 9.58   | Put          | Bond Future | 3760      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 04-May-17      | 9.59   | Put          | Bond Future | 3720      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 04-May-17      | 9.60   | Put          | Bond Future | 3681      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2037 On 03-August-17   |        |              | Bond Future | 9.58      | 91.0698                       | 90.7602   | 91.0698                         | 0.00          |
| 21/10/2016 | 2037 On 03-August-17   | 9.58   | Call         | Bond Future | 4785      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2037 On 03-August-17   | 9.57   | Call         | Bond Future | 4746      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2037 On 03-August-17   | 9.56   | Call         | Bond Future | 4706      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2037 On 03-August-17   | 9.56   | Put          | Bond Future | 4837      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2037 On 03-August-17   | 9.57   | Put          | Bond Future | 4795      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2037 On 03-August-17   | 9.58   | Put          | Bond Future | 4754      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2038 On 03-November-16 |        |              | Bond Future | 135.97    | 135.9574                      | 135.9724  | 135.9574                        | 19,405.00     |
| 21/10/2016 | 2038 On 03-November-16 | 136.33 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-November-16 | 136.32 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-November-16 | 136.31 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-November-16 | 136.32 | Put          | Bond Future | 348       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-November-16 | 136.33 | Put          | Bond Future | 358       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-November-16 | 136.31 | Put          | Bond Future | 338       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 02-February-17 |        |              | Bond Future | 137.13    | 137.1194                      | 137.1328  | 137.1194                        | 779.00        |
| 21/10/2016 | 2038 On 02-February-17 | 137.05 | Call         | Bond Future | 83        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 02-February-17 | 137.07 | Call         | Bond Future | 63        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 02-February-17 | 137.06 | Call         | Bond Future | 73        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 02-February-17 | 137.05 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 02-February-17 | 137.06 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 02-February-17 | 137.07 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2038 On 04-May-17      |        |              | Bond Future | 139.85    | 139.8353                      | 139.8493  | 139.8353                        | 0.00          |
| 21/10/2016 | 2038 On 04-May-17      | 139.77 | Call         | Bond Future | 79        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 04-May-17      | 139.79 | Call         | Bond Future | 59        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 04-May-17      | 139.78 | Call         | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 04-May-17      | 139.78 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 04-May-17      | 139.79 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 04-May-17      | 139.77 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-August-17   |        |              | Bond Future | 141.23    | 141.2211                      | 141.2337  | 141.2211                        | 0.00          |
| 21/10/2016 | 2038 On 03-August-17   | 141.17 | Call         | Bond Future | 64        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-August-17   | 141.16 | Call         | Bond Future | 74        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-August-17   | 141.18 | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-August-17   | 141.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-August-17   | 141.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2038 On 03-August-17   | 141.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2040 On 03-November-16 |        |              | Bond Future | 9.49      | 98.1494                       | 97.8382   | 98.1494                         | 4,818.00      |
| 21/10/2016 | 2040 On 03-November-16 | 9.71   | Call         | Bond Future | 2327      | 3                             | 2         | 3                               | 0.00          |
| 21/10/2016 | 2040 On 03-November-16 | 9.69   | Call         | Bond Future | 2198      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2040 On 03-November-16 | 9.70   | Call         | Bond Future | 2262      | 3                             | 2         | 3                               | 0.00          |
| 21/10/2016 | 2040 On 03-November-16 | 9.69   | Put          | Bond Future | 449       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2040 On 03-November-16 | 9.70   | Put          | Bond Future | 426       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2040 On 03-November-16 | 9.71   | Put          | Bond Future | 405       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2040 On 02-February-17 |        |              | Bond Future | 9.54      | 95.5146                       | 95.1961   | 95.5146                         | 0.00          |
| 21/10/2016 | 2040 On 02-February-17 | 9.58   | Call         | Bond Future | 3332      | 4                             | 3         | 4                               | 0.00          |
| 21/10/2016 | 2040 On 02-February-17 | 9.59   | Call         | Bond Future | 3379      | 4                             | 3         | 4                               | 0.00          |
| 21/10/2016 | 2040 On 02-February-17 | 9.60   | Call         | Bond Future | 3425      | 4                             | 3         | 4                               | 0.00          |
| 21/10/2016 | 2040 On 02-February-17 | 9.59   | Put          | Bond Future | 2915      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2040 On 02-February-17 | 9.60   | Put          | Bond Future | 2874      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2040 On 02-February-17 | 9.58   | Put          | Bond Future | 2957      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | 2040 On 04-May-17      |        |              | Bond Future | 9.58      | 97.4014                       | 97.0768   | 97.4014                         | 0.00          |
| 21/10/2016 | 2040 On 04-May-17      | 9.62   | Call         | Bond Future | 4458      | 5                             | 4         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 04-May-17      | 9.63   | Call         | Bond Future | 4502      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 04-May-17      | 9.64   | Call         | Bond Future | 4547      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 04-May-17      | 9.63   | Put          | Bond Future | 4065      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2040 On 04-May-17      | 9.64   | Put          | Bond Future | 4022      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2040 On 04-May-17      | 9.62   | Put          | Bond Future | 4108      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2040 On 03-August-17   |        |              | Bond Future | 9.62      | 94.8978                       | 94.5653   | 94.8978                         | 0.00          |
| 21/10/2016 | 2040 On 03-August-17   | 9.61   | Call         | Bond Future | 5189      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 03-August-17   | 9.63   | Call         | Bond Future | 5274      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 03-August-17   | 9.62   | Call         | Bond Future | 5232      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 03-August-17   | 9.62   | Put          | Bond Future | 5192      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 03-August-17   | 9.61   | Put          | Bond Future | 5237      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2040 On 03-August-17   | 9.63   | Put          | Bond Future | 5148      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2044 On 03-November-16 |        |              | Bond Future | 9.51      | 95.3427                       | 95.0274   | 95.3427                         | 19,113.00     |
| 21/10/2016 | 2044 On 03-November-16 | 10.42  | Call         | Bond Future | 7698      | 8                             | 8         | 8                               | 0.00          |
| 21/10/2016 | 2044 On 03-November-16 | 10.43  | Call         | Bond Future | 7776      | 8                             | 8         | 8                               | 0.00          |
| 21/10/2016 | 2044 On 03-November-16 | 10.41  | Call         | Bond Future | 7620      | 8                             | 8         | 8                               | 0.00          |
| 21/10/2016 | 2044 On 03-November-16 | 10.43  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2044 On 03-November-16 | 10.42  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2044 On 03-November-16 | 10.41  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2044 On 02-February-17 |        |              | Bond Future | 9.55      | 92.7796                       | 92.4570   | 92.7796                         | 670.00        |
| 21/10/2016 | 2044 On 02-February-17 | 9.77   | Call         | Bond Future | 4220      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2044 On 02-February-17 | 9.76   | Call         | Bond Future | 4169      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2044 On 02-February-17 | 9.78   | Call         | Bond Future | 4272      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2044 On 02-February-17 | 9.77   | Put          | Bond Future | 2285      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2044 On 02-February-17 | 9.78   | Put          | Bond Future | 2250      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2044 On 02-February-17 | 9.76   | Put          | Bond Future | 2320      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2044 On 04-May-17      |        |              | Bond Future | 9.59      | 94.6123                       | 94.2835   | 94.6123                         | 0.00          |
| 21/10/2016 | 2044 On 04-May-17      | 9.67   | Call         | Bond Future | 4711      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2044 On 04-May-17      | 9.68   | Call         | Bond Future | 4756      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2044 On 04-May-17      | 9.66   | Call         | Bond Future | 4665      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2044 On 04-May-17      | 9.68   | Put          | Bond Future | 3976      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2044 On 04-May-17      | 9.67   | Put          | Bond Future | 4019      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2044 On 04-May-17      | 9.66   | Put          | Bond Future | 4061      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | 2044 On 03-August-17   |        |              | Bond Future | 9.63      | 92.1766                       | 91.8398   | 92.1766                         | 0.00          |
| 21/10/2016 | 2044 On 03-August-17   | 9.62   | Call         | Bond Future | 5282      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2044 On 03-August-17   | 9.64   | Call         | Bond Future | 5368      | 6                             | 5         | 6                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2044 On 03-August-17   | 9.63   | Call         | Bond Future | 5325      | 6                             | 5         | 6                               | 0.00          |
| 21/10/2016 | 2044 On 03-August-17   | 9.62   | Put          | Bond Future | 5336      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2044 On 03-August-17   | 9.63   | Put          | Bond Future | 5290      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2044 On 03-August-17   | 9.64   | Put          | Bond Future | 5245      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | 2046 On 03-November-16 |        |              | Bond Future | 135.35    | 135.3391                      | 135.3543  | 135.3391                        | 17,487.00     |
| 21/10/2016 | 2046 On 03-November-16 | 137.08 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 03-November-16 | 137.09 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 03-November-16 | 137.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 03-November-16 | 137.09 | Put          | Bond Future | 1736      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2046 On 03-November-16 | 137.07 | Put          | Bond Future | 1716      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2046 On 03-November-16 | 137.08 | Put          | Bond Future | 1726      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | 2046 On 02-February-17 |        |              | Bond Future | 137.94    | 137.9286                      | 137.9419  | 137.9286                        | 0.00          |
| 21/10/2016 | 2046 On 02-February-17 | 137.13 | Call         | Bond Future | 812       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 02-February-17 | 137.14 | Call         | Bond Future | 802       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 02-February-17 | 137.15 | Call         | Bond Future | 792       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 02-February-17 | 137.14 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 02-February-17 | 137.15 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 02-February-17 | 137.13 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 04-May-17      |        |              | Bond Future | 139.15    | 139.1325                      | 139.1465  | 139.1325                        | 0.00          |
| 21/10/2016 | 2046 On 04-May-17      | 138.34 | Call         | Bond Future | 807       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 04-May-17      | 138.33 | Call         | Bond Future | 817       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 04-May-17      | 138.32 | Call         | Bond Future | 827       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 04-May-17      | 138.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 04-May-17      | 138.34 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 04-May-17      | 138.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 03-August-17   |        |              | Bond Future | 142.02    | 142.0027                      | 142.0154  | 142.0027                        | 0.00          |
| 21/10/2016 | 2046 On 03-August-17   | 141.19 | Call         | Bond Future | 825       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 03-August-17   | 141.17 | Call         | Bond Future | 845       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 03-August-17   | 141.18 | Call         | Bond Future | 835       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | 2046 On 03-August-17   | 141.19 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 03-August-17   | 141.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2046 On 03-August-17   | 141.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | 2050 On 03-November-16 |        |              | Bond Future        | 143.22    | 144.5558                      | 143.2211  | 144.5558                        | 21,871.00     |
| 21/10/2016 | 2050 On 03-November-16 | 149.52 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 03-November-16 | 149.54 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 03-November-16 | 149.53 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 03-November-16 | 149.53 | Put          | Bond Future        | 6309      | 5                             | 6         | 5                               | 0.00          |
| 21/10/2016 | 2050 On 03-November-16 | 149.54 | Put          | Bond Future        | 6319      | 5                             | 6         | 5                               | 0.00          |
| 21/10/2016 | 2050 On 03-November-16 | 149.52 | Put          | Bond Future        | 6299      | 5                             | 6         | 5                               | 0.00          |
| 21/10/2016 | 2050 On 02-February-17 |        |              | Bond Future        | 144.36    | 145.7198                      | 144.3576  | 145.7198                        | 0.00          |
| 21/10/2016 | 2050 On 02-February-17 | 144.96 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 02-February-17 | 144.97 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 02-February-17 | 144.98 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 02-February-17 | 144.97 | Put          | Bond Future        | 612       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 02-February-17 | 144.98 | Put          | Bond Future        | 622       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 02-February-17 | 144.96 | Put          | Bond Future        | 602       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 04-May-17      |        |              | Bond Future        | 147.22    | 148.6063                      | 147.2171  | 148.6063                        | 0.00          |
| 21/10/2016 | 2050 On 04-May-17      | 147.84 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 04-May-17      | 147.85 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 04-May-17      | 147.83 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 04-May-17      | 147.84 | Put          | Bond Future        | 623       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 04-May-17      | 147.85 | Put          | Bond Future        | 633       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 04-May-17      | 147.83 | Put          | Bond Future        | 613       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 03-August-17   |        |              | Bond Future        | 148.59    | 150.0101                      | 148.5905  | 150.0101                        | 0.00          |
| 21/10/2016 | 2050 On 03-August-17   | 149.22 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 03-August-17   | 149.24 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 03-August-17   | 149.23 | Call         | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | 2050 On 03-August-17   | 149.22 | Put          | Bond Future        | 629       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 03-August-17   | 149.24 | Put          | Bond Future        | 649       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 2050 On 03-August-17   | 149.23 | Put          | Bond Future        | 639       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | AL37 On 03-November-16 |        |              | Index Future       | 503.60    | 504.3470                      | 503.6010  | 504.3470                        | 9.00          |
| 21/10/2016 | AL37 On 02-February-17 |        |              | Index Future       | 513.20    | 513.9650                      | 513.1980  | 513.9650                        | 0.00          |
| 21/10/2016 | AL37 On 04-May-17      |        |              | Index Future       | 523.33    | 524.1140                      | 523.3330  | 524.1140                        | 0.00          |
| 21/10/2016 | AL37 On 03-August-17   |        |              | Index Future       | 534.09    | 534.8950                      | 534.0910  | 534.8950                        | 0.00          |
| 21/10/2016 | AL7T On 03-November-16 |        |              | Index Future       | 582.86    | 584.2960                      | 582.8630  | 584.2960                        | 2.00          |
| 21/10/2016 | AL7T On 02-February-17 |        |              | Index Future       | 593.97    | 595.4380                      | 593.9700  | 595.4380                        | 0.00          |
| 21/10/2016 | AL7T On 04-May-17      |        |              | Index Future       | 605.70    | 607.1960                      | 605.7000  | 607.1960                        | 0.00          |
| 21/10/2016 | AL7T On 03-August-17   |        |              | Index Future       | 618.15    | 619.6860                      | 618.1510  | 619.6860                        | 0.00          |
| 21/10/2016 | ALBI On 03-November-16 |        |              | Index Future       | 531.11    | 532.5080                      | 531.1050  | 532.5080                        | 538.00        |
| 21/10/2016 | ALBI On 02-February-17 |        |              | Index Future       | 541.23    | 542.6630                      | 541.2270  | 542.6630                        | 85.00         |
| 21/10/2016 | ALBI On 04-May-17      |        |              | Index Future       | 551.92    | 553.3790                      | 551.9150  | 553.3790                        | 0.00          |
| 21/10/2016 | ALBI On 03-August-17   |        |              | Index Future       | 563.26    | 564.7610                      | 563.2600  | 564.7610                        | 0.00          |
| 21/10/2016 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/10/2016 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/10/2016 | EL28 On 03-November-16  |        |              | Bond Future        | 129.12    | 129.1053                      | 129.1218  | 129.1053                        | 0.00          |
| 21/10/2016 | EL28 On 03-November-16  | 132.15 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-November-16  | 132.17 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-November-16  | 132.16 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-November-16  | 132.16 | Put          | Bond Future        | 3038      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | EL28 On 03-November-16  | 132.17 | Put          | Bond Future        | 3048      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | EL28 On 03-November-16  | 132.15 | Put          | Bond Future        | 3028      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | EL28 On 02-February-17  |        |              | Bond Future        | 131.59    | 131.5753                      | 131.5905  | 131.5753                        | 0.00          |
| 21/10/2016 | EL28 On 02-February-17  | 135.10 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 02-February-17  | 135.12 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 02-February-17  | 135.11 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 02-February-17  | 135.10 | Put          | Bond Future        | 3510      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | EL28 On 02-February-17  | 135.12 | Put          | Bond Future        | 3530      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | EL28 On 02-February-17  | 135.11 | Put          | Bond Future        | 3520      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | EL28 On 04-May-17       |        |              | Bond Future        | 132.52    | 132.4998                      | 132.5155  | 132.4998                        | 0.00          |
| 21/10/2016 | EL28 On 04-May-17       | 137.92 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 04-May-17       | 137.91 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 04-May-17       | 137.90 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 04-May-17       | 137.90 | Put          | Bond Future        | 5384      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | EL28 On 04-May-17       | 137.91 | Put          | Bond Future        | 5394      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | EL28 On 04-May-17       | 137.92 | Put          | Bond Future        | 5404      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | EL28 On 03-August-17    |        |              | Bond Future        | 135.25    | 135.2334                      | 135.2478  | 135.2334                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | EL28 On 03-August-17   | 135.18 | Call         | Bond Future | 68        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-August-17   | 135.17 | Call         | Bond Future | 78        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-August-17   | 135.16 | Call         | Bond Future | 88        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-August-17   | 135.17 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-August-17   | 135.16 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | EL28 On 03-August-17   | 135.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-November-16 |        |              | Bond Future | 10.33     | 78.9683                       | 78.7433   | 78.9683                         | 8,789.00      |
| 21/10/2016 | ES33 On 03-November-16 | 11.29  | Call         | Bond Future | 5941      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | ES33 On 03-November-16 | 11.31  | Call         | Bond Future | 6057      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | ES33 On 03-November-16 | 11.30  | Call         | Bond Future | 5999      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | ES33 On 03-November-16 | 11.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-November-16 | 11.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-November-16 | 11.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 02-February-17 |        |              | Bond Future | 10.41     | 80.4742                       | 80.2439   | 80.4742                         | 0.00          |
| 21/10/2016 | ES33 On 02-February-17 | 10.61  | Call         | Bond Future | 1298      | 2                             | 1         | 2                               | 0.00          |
| 21/10/2016 | ES33 On 02-February-17 | 10.60  | Call         | Bond Future | 1235      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | ES33 On 02-February-17 | 10.59  | Call         | Bond Future | 1172      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | ES33 On 02-February-17 | 10.60  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 02-February-17 | 10.61  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 02-February-17 | 10.59  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 04-May-17      |        |              | Bond Future | 10.48     | 78.2689                       | 78.0342   | 78.2689                         | 0.00          |
| 21/10/2016 | ES33 On 04-May-17      | 10.55  | Call         | Bond Future | 461       | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | ES33 On 04-May-17      | 10.56  | Call         | Bond Future | 524       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | ES33 On 04-May-17      | 10.54  | Call         | Bond Future | 398       | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | ES33 On 04-May-17      | 10.55  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 04-May-17      | 10.54  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 04-May-17      | 10.56  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-August-17   |        |              | Bond Future | 10.54     | 79.8800                       | 79.6394   | 79.8800                         | 0.00          |
| 21/10/2016 | ES33 On 03-August-17   | 10.55  | Call         | Bond Future | 69        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-August-17   | 10.53  | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-August-17   | 10.54  | Call         | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-August-17   | 10.53  | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES33 On 03-August-17   | 10.54  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | ES33 On 03-August-17   | 10.55  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | ES42 On 03-November-16 |        |              | Bond Future | 10.45     | 83.3441                       | 83.0844   | 83.3441                         | 8,777.00      |
| 21/10/2016 | ES42 On 02-February-17 |        |              | Bond Future | 10.52     | 84.9334                       | 84.6677   | 84.9334                         | 0.00          |
| 21/10/2016 | ES42 On 04-May-17      |        |              | Bond Future | 10.59     | 82.3478                       | 82.0770   | 82.3478                         | 0.00          |
| 21/10/2016 | ES42 On 03-August-17   |        |              | Bond Future | 10.65     | 84.0432                       | 83.7658   | 84.0432                         | 0.00          |
| 21/10/2016 | GOVI On 03-November-16 |        |              | GOVI        | 528.99    | 530.3100                      | 528.9890  | 530.3100                        | 415.00        |
| 21/10/2016 | GOVI On 03-November-16 | 476.11 | Call         | GOVI        | 528790    | 54                            | 53        | 54                              | 0.00          |
| 21/10/2016 | GOVI On 03-November-16 | 476.12 | Call         | GOVI        | 528690    | 54                            | 53        | 54                              | 0.00          |
| 21/10/2016 | GOVI On 03-November-16 | 476.13 | Call         | GOVI        | 528590    | 54                            | 53        | 54                              | 0.00          |
| 21/10/2016 | GOVI On 03-November-16 | 476.12 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 03-November-16 | 476.13 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 03-November-16 | 476.11 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 02-February-17 |        |              | GOVI        | 539.07    | 540.4230                      | 539.0700  | 540.4230                        | 27.00         |
| 21/10/2016 | GOVI On 02-February-17 | 533.32 | Call         | GOVI        | 57500     | 7                             | 6         | 7                               | 0.00          |
| 21/10/2016 | GOVI On 02-February-17 | 533.34 | Call         | GOVI        | 57300     | 7                             | 6         | 7                               | 0.00          |
| 21/10/2016 | GOVI On 02-February-17 | 533.33 | Call         | GOVI        | 57400     | 7                             | 6         | 7                               | 0.00          |
| 21/10/2016 | GOVI On 02-February-17 | 533.34 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 02-February-17 | 533.33 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 02-February-17 | 533.32 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 04-May-17      |        |              | GOVI        | 549.72    | 551.0940                      | 549.7150  | 551.0940                        | 0.00          |
| 21/10/2016 | GOVI On 04-May-17      | 262.20 | Call         | GOVI        | 2875150   | 289                           | 288       | 289                             | 0.00          |
| 21/10/2016 | GOVI On 04-May-17      | 262.19 | Call         | GOVI        | 2875250   | 289                           | 288       | 289                             | 0.00          |
| 21/10/2016 | GOVI On 04-May-17      | 262.18 | Call         | GOVI        | 2875350   | 289                           | 288       | 289                             | 0.00          |
| 21/10/2016 | GOVI On 04-May-17      | 262.19 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 04-May-17      | 262.20 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 04-May-17      | 262.18 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 03-August-17   |        |              | GOVI        | 561.02    | 562.4300                      | 561.0160  | 562.4300                        | 0.00          |
| 21/10/2016 | GOVI On 03-August-17   | 561.10 | Call         | GOVI        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | GOVI On 03-August-17   | 561.11 | Call         | GOVI        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | GOVI On 03-August-17   | 561.09 | Call         | GOVI        | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | GOVI On 03-August-17   | 561.09 | Put          | GOVI        | 740       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GOVI On 03-August-17   | 561.11 | Put          | GOVI        | 940       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | GOVI On 03-August-17    | 561.10 | Put          | GOVI               | 840       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/10/2016 | IGOV On 03-November-16  |        |              | Index Future       | 250.24    | 250.5030                      | 250.2410  | 250.5030                        | 990.00        |
| 21/10/2016 | IGOV On 02-February-17  |        |              | Index Future       | 255.03    | 255.2950                      | 255.0250  | 255.2950                        | 118.00        |
| 21/10/2016 | IGOV On 04-May-17       |        |              | Index Future       | 260.08    | 260.3520                      | 260.0770  | 260.3520                        | 0.00          |
| 21/10/2016 | IGOV On 03-August-17    |        |              | Index Future       | 265.44    | 265.7220                      | 265.4380  | 265.7220                        | 0.00          |
| 21/10/2016 | ILBI On 03-November-16  |        |              | Index Future       | 678.28    | 678.8020                      | 678.2800  | 678.8020                        | 0.00          |
| 21/10/2016 | ILBI On 02-February-17  |        |              | Index Future       | 691.40    | 691.9370                      | 691.4030  | 691.9370                        | 155.00        |
| 21/10/2016 | ILBI On 04-May-17       |        |              | Index Future       | 705.02    | 705.5600                      | 705.0160  | 705.5600                        | 0.00          |
| 21/10/2016 | ILBI On 03-August-17    |        |              | Index Future       | 718.86    | 719.4180                      | 718.8640  | 719.4180                        | 0.00          |
| 21/10/2016 | IS01 On 19-December-16  |        |              | Interest Rate Swap | 100.07    | 100.0686                      | 100.0686  | 100.0686                        | 0.00          |
| 21/10/2016 | IS01 On 16-March-17     |        |              | Interest Rate Swap | 100.02    | 100.0176                      | 100.0168  | 100.0176                        | 0.00          |
| 21/10/2016 | IS01 On 15-June-17      |        |              | Interest Rate Swap | 99.65     | 99.6530                       | 99.6531   | 99.6530                         | 0.00          |
| 21/10/2016 | IS01 On 21-September-17 |        |              | Interest Rate Swap | 99.71     | 99.7141                       | 99.7147   | 99.7141                         | 0.00          |
| 21/10/2016 | IS01 On 21-December-17  |        |              | Interest Rate Swap | 100.01    | 100.0017                      | 100.0086  | 100.0017                        | 0.00          |
| 21/10/2016 | IS02 On 18-December-17  |        |              | Interest Rate Swap | 100.04    | 100.0296                      | 100.0366  | 100.0296                        | 0.00          |
| 21/10/2016 | IS02 On 16-March-18     |        |              | Interest Rate Swap | 99.35     | 99.3355                       | 99.3468   | 99.3355                         | 0.00          |
| 21/10/2016 | IS02 On 15-June-18      |        |              | Interest Rate Swap | 99.04     | 99.0208                       | 99.0356   | 99.0208                         | 0.00          |
| 21/10/2016 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 99.12     | 99.0979                       | 99.1177   | 99.0979                         | 0.00          |
| 21/10/2016 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 99.64     | 99.6200                       | 99.6400   | 99.6200                         | 0.00          |
| 21/10/2016 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 98.27     | 98.1513                       | 98.2717   | 98.1513                         | 0.00          |
| 21/10/2016 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 97.64     | 97.5009                       | 97.6389   | 97.5009                         | 0.00          |
| 21/10/2016 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 96.97     | 96.8158                       | 96.9720   | 96.8158                         | 0.00          |
| 21/10/2016 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 97.27     | 97.0996                       | 97.2736   | 97.0996                         | 0.00          |
| 21/10/2016 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 99.54     | 99.3503                       | 99.5360   | 99.3503                         | 50.00         |
| 21/10/2016 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 98.51     | 98.2064                       | 98.5079   | 98.2064                         | 0.00          |
| 21/10/2016 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 95.62     | 95.3005                       | 95.6156   | 95.3005                         | 0.00          |
| 21/10/2016 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 94.41     | 94.0832                       | 94.4093   | 94.0832                         | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 96.51     | 96.1771                       | 96.5092   | 96.1771                         | 0.00          |
| 21/10/2016 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 100.17    | 99.8358                       | 100.1686  | 99.8358                         | 0.00          |
| 21/10/2016 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/10/2016 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 21/10/2016 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 21/10/2016 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 21/10/2016 | JBAF On 16-November-16  |        |              | Jibar Tradeable Future | 7.35      | 92.6500                       | 92.6500   | 92.6500                         | 0.00          |
| 21/10/2016 | JBAF On 21-December-16  |        |              | Jibar Tradeable Future | 7.42      | 92.5800                       | 92.5800   | 92.5800                         | 10,000.00     |
| 21/10/2016 | JBAF On 18-January-17   |        |              | Jibar Tradeable Future | 7.43      | 92.5700                       | 92.5700   | 92.5700                         | 0.00          |
| 21/10/2016 | JBAF On 15-February-17  |        |              | Jibar Tradeable Future | 7.47      | 92.5300                       | 92.5300   | 92.5300                         | 0.00          |
| 21/10/2016 | JBAF On 15-March-17     |        |              | Jibar Tradeable Future | 7.48      | 92.5200                       | 92.5200   | 92.5200                         | 1,000.00      |
| 21/10/2016 | JBAF On 21-June-17      |        |              | Jibar Tradeable Future | 7.55      | 92.4500                       | 92.4500   | 92.4500                         | 0.00          |
| 21/10/2016 | JBAF On 20-September-17 |        |              | Jibar Tradeable Future | 7.57      | 92.4300                       | 92.4300   | 92.4300                         | 0.00          |
| 21/10/2016 | JBAF On 20-December-17  |        |              | Jibar Tradeable Future | 7.58      | 92.4300                       | 92.4200   | 92.4300                         | 0.00          |
| 21/10/2016 | JBAF On 20-March-18     |        |              | Jibar Tradeable Future | 7.58      | 92.4300                       | 92.4200   | 92.4300                         | 0.00          |
| 21/10/2016 | JBAF On 20-June-18      |        |              | Jibar Tradeable Future | 7.98      | 92.0200                       | 92.0200   | 92.0200                         | 0.00          |
| 21/10/2016 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.58      | 92.4300                       | 92.4200   | 92.4300                         | 0.00          |
| 21/10/2016 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 91.7000   | 91.7000                         | 0.00          |
| 21/10/2016 | R023 On 03-November-16  |        |              | Bond Future            | 8.51      | 98.0057                       | 97.8187   | 98.0057                         | 15,367.00     |
| 21/10/2016 | R023 On 03-November-16  | 9.73   | Call         | Bond Future            | 5538      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R023 On 03-November-16  | 9.74   | Call         | Bond Future            | 5582      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R023 On 03-November-16  | 9.75   | Call         | Bond Future            | 5626      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R023 On 03-November-16  | 9.74   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R023 On 03-November-16  | 9.75   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R023 On 03-November-16  | 9.73   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R023 On 02-February-17  |        |              | Bond Future            | 8.55      | 99.8746                       | 99.6828   | 99.8746                         | 3,064.00      |
| 21/10/2016 | R023 On 02-February-17  | 8.86   | Call         | Bond Future            | 2210      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 02-February-17  | 8.85   | Call         | Bond Future            | 2181      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 02-February-17  | 8.84   | Call         | Bond Future            | 2151      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R023 On 02-February-17 | 8.85   | Put          | Bond Future | 841       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R023 On 02-February-17 | 8.86   | Put          | Bond Future | 826       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R023 On 02-February-17 | 8.84   | Put          | Bond Future | 856       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R023 On 04-May-17      |        |              | Bond Future | 8.58      | 97.9135                       | 97.7180   | 97.9135                         | 0.00          |
| 21/10/2016 | R023 On 04-May-17      | 8.59   | Call         | Bond Future | 1877      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 04-May-17      | 8.61   | Call         | Bond Future | 1921      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 04-May-17      | 8.60   | Call         | Bond Future | 1899      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 04-May-17      | 8.59   | Put          | Bond Future | 1834      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 04-May-17      | 8.61   | Put          | Bond Future | 1791      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 04-May-17      | 8.60   | Put          | Bond Future | 1812      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 03-August-17   |        |              | Bond Future | 8.59      | 99.9285                       | 99.7277   | 99.9285                         | 0.00          |
| 21/10/2016 | R023 On 03-August-17   | 8.58   | Call         | Bond Future | 2155      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 03-August-17   | 8.60   | Call         | Bond Future | 2198      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 03-August-17   | 8.59   | Call         | Bond Future | 2177      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 03-August-17   | 8.58   | Put          | Bond Future | 2198      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 03-August-17   | 8.59   | Put          | Bond Future | 2177      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R023 On 03-August-17   | 8.60   | Put          | Bond Future | 2156      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R035 On 03-November-16 |        |              | Bond Future | 9.39      | 97.4732                       | 97.1832   | 97.4732                         | 4,673.00      |
| 21/10/2016 | R035 On 03-November-16 | 9.59   | Call         | Bond Future | 1630      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R035 On 03-November-16 | 9.57   | Call         | Bond Future | 1467      | 2                             | 1         | 2                               | 0.00          |
| 21/10/2016 | R035 On 03-November-16 | 9.58   | Call         | Bond Future | 1548      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R035 On 03-November-16 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-November-16 | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-November-16 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 02-February-17 |        |              | Bond Future | 9.44      | 99.3320                       | 99.0352   | 99.3320                         | 1,566.00      |
| 21/10/2016 | R035 On 02-February-17 | 9.51   | Call         | Bond Future | 553       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R035 On 02-February-17 | 9.52   | Call         | Bond Future | 635       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R035 On 02-February-17 | 9.50   | Call         | Bond Future | 471       | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | R035 On 02-February-17 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 02-February-17 | 9.52   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 02-February-17 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 04-May-17      |        |              | Bond Future | 9.48      | 96.7892                       | 96.4867   | 96.7892                         | 0.00          |
| 21/10/2016 | R035 On 04-May-17      | 9.53   | Call         | Bond Future | 387       | 1                             | 0         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R035 On 04-May-17      | 9.55   | Call         | Bond Future | 549       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R035 On 04-May-17      | 9.54   | Call         | Bond Future | 468       | 1                             | 0         | 1                               | 0.00          |
| 21/10/2016 | R035 On 04-May-17      | 9.53   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 04-May-17      | 9.54   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 04-May-17      | 9.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-August-17   |        |              | Bond Future | 9.51      | 98.7812                       | 98.4712   | 98.7812                         | 0.00          |
| 21/10/2016 | R035 On 03-August-17   | 9.52   | Call         | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-August-17   | 9.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-August-17   | 9.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-August-17   | 9.50   | Put          | Bond Future | 110       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-August-17   | 9.52   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R035 On 03-August-17   | 9.51   | Put          | Bond Future | 29        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 |        |              | Bond Future | 8.82      | 115.3936                      | 115.1113  | 115.3936                        | 90,165.00     |
| 21/10/2016 | R186 On 03-November-16 | 9.10   | Call         | Bond Future | 2147      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 9.66   | Call         | Bond Future | 5771      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.30   | Call         | Bond Future | 21        | 0                             | 0         | 0                               | 150.00        |
| 21/10/2016 | R186 On 03-November-16 | 8.90   | Call         | Bond Future | 1114      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.97   | Call         | Bond Future | 1440      | 2                             | 1         | 2                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 9.71   | Call         | Bond Future | 6100      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.52   | Call         | Bond Future | 139       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.82   | Call         | Bond Future | 796       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.95   | Call         | Bond Future | 1343      | 2                             | 1         | 2                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 9.20   | Call         | Bond Future | 2755      | 3                             | 3         | 3                               | 1,425.00      |
| 21/10/2016 | R186 On 03-November-16 | 9.40   | Call         | Bond Future | 4050      | 4                             | 4         | 4                               | 1,425.00      |
| 21/10/2016 | R186 On 03-November-16 | 8.96   | Call         | Bond Future | 1391      | 2                             | 1         | 2                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 9.10   | Put          | Bond Future | 163       | 0                             | 0         | 0                               | 108.00        |
| 21/10/2016 | R186 On 03-November-16 | 9.66   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 9.71   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.90   | Put          | Bond Future | 527       | 0                             | 1         | 0                               | 5,092.00      |
| 21/10/2016 | R186 On 03-November-16 | 8.96   | Put          | Bond Future | 382       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.97   | Put          | Bond Future | 361       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.30   | Put          | Bond Future | 3772      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.52   | Put          | Bond Future | 2273      | 2                             | 2         | 2                               | 150.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R186 On 03-November-16 | 8.95   | Put          | Bond Future | 404       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 9.20   | Put          | Bond Future | 81        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 03-November-16 | 8.82   | Put          | Bond Future | 774       | 1                             | 1         | 1                               | 150.00        |
| 21/10/2016 | R186 On 03-November-16 | 9.40   | Put          | Bond Future | 16        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 |        |              | Bond Future | 8.86      | 112.2915                      | 112.0023  | 112.2915                        | 11,383.00     |
| 21/10/2016 | R186 On 02-February-17 | 9.50   | Call         | Bond Future | 5029      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.87   | Call         | Bond Future | 2229      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 9.40   | Call         | Bond Future | 4520      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.60   | Call         | Bond Future | 1399      | 2                             | 1         | 2                               | 7,000.00      |
| 21/10/2016 | R186 On 02-February-17 | 8.81   | Call         | Bond Future | 2024      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.00   | Call         | Bond Future | 354       | 0                             | 0         | 0                               | 7,000.00      |
| 21/10/2016 | R186 On 02-February-17 | 8.79   | Call         | Bond Future | 1958      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 9.02   | Call         | Bond Future | 2793      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.37   | Call         | Bond Future | 877       | 1                             | 1         | 1                               | 500.00        |
| 21/10/2016 | R186 On 02-February-17 | 8.62   | Call         | Bond Future | 1452      | 2                             | 1         | 2                               | 500.00        |
| 21/10/2016 | R186 On 02-February-17 | 8.80   | Call         | Bond Future | 1991      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.43   | Call         | Bond Future | 997       | 1                             | 1         | 1                               | 750.00        |
| 21/10/2016 | R186 On 02-February-17 | 8.90   | Call         | Bond Future | 2336      | 3                             | 2         | 3                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 9.50   | Put          | Bond Future | 702       | 1                             | 1         | 1                               | 13,500.00     |
| 21/10/2016 | R186 On 02-February-17 | 8.87   | Put          | Bond Future | 2162      | 2                             | 2         | 2                               | 500.00        |
| 21/10/2016 | R186 On 02-February-17 | 8.79   | Put          | Bond Future | 2449      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 9.02   | Put          | Bond Future | 1691      | 2                             | 2         | 2                               | 500.00        |
| 21/10/2016 | R186 On 02-February-17 | 8.60   | Put          | Bond Future | 3228      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.37   | Put          | Bond Future | 4356      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 9.40   | Put          | Bond Future | 854       | 1                             | 1         | 1                               | 750.00        |
| 21/10/2016 | R186 On 02-February-17 | 8.62   | Put          | Bond Future | 3139      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.81   | Put          | Bond Future | 2375      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.00   | Put          | Bond Future | 6556      | 6                             | 7         | 6                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.43   | Put          | Bond Future | 4043      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R186 On 02-February-17 | 8.90   | Put          | Bond Future | 2061      | 2                             | 2         | 2                               | 750.00        |
| 21/10/2016 | R186 On 02-February-17 | 8.80   | Put          | Bond Future | 2411      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R186 On 04-May-17      |        |              | Bond Future | 8.90      | 114.5093                      | 114.2147  | 114.5093                        | 0.00          |
| 21/10/2016 | R186 On 04-May-17      | 8.90   | Call         | Bond Future | 3012      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 04-May-17      | 8.91   | Call         | Bond Future | 3046      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R186 On 04-May-17      | 8.89   | Call         | Bond Future | 2977      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 04-May-17      | 8.89   | Put          | Bond Future | 3017      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 04-May-17      | 8.90   | Put          | Bond Future | 2983      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 04-May-17      | 8.91   | Put          | Bond Future | 2949      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R186 On 03-August-17   |        |              | Bond Future | 8.92      | 111.5595                      | 111.2573  | 111.5595                        | 0.00          |
| 21/10/2016 | R186 On 03-August-17   | 8.93   | Call         | Bond Future | 3655      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R186 On 03-August-17   | 8.91   | Call         | Bond Future | 3588      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R186 On 03-August-17   | 8.92   | Call         | Bond Future | 3621      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R186 On 03-August-17   | 8.91   | Put          | Bond Future | 3645      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R186 On 03-August-17   | 8.92   | Put          | Bond Future | 3612      | 3                             | 4         | 3                               | 0.00          |
| 21/10/2016 | R186 On 03-August-17   | 8.93   | Put          | Bond Future | 3578      | 3                             | 4         | 3                               | 0.00          |
| 21/10/2016 | R197 On 03-November-16 |        |              | Bond Future | 303.25    | 303.5825                      | 303.2536  | 303.5825                        | 861.00        |
| 21/10/2016 | R197 On 03-November-16 | 303.56 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-November-16 | 303.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-November-16 | 303.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-November-16 | 303.57 | Put          | Bond Future | 316       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-November-16 | 303.58 | Put          | Bond Future | 326       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-November-16 | 303.56 | Put          | Bond Future | 306       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 02-February-17 |        |              | Bond Future | 302.38    | 302.7151                      | 302.3758  | 302.7151                        | 0.00          |
| 21/10/2016 | R197 On 02-February-17 | 302.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 02-February-17 | 302.59 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 02-February-17 | 302.57 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 02-February-17 | 302.58 | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 02-February-17 | 302.59 | Put          | Bond Future | 214       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 02-February-17 | 302.57 | Put          | Bond Future | 194       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 04-May-17      |        |              | Bond Future | 308.37    | 308.7110                      | 308.3657  | 308.7110                        | 0.00          |
| 21/10/2016 | R197 On 04-May-17      | 308.58 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 04-May-17      | 308.59 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 04-May-17      | 308.60 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 04-May-17      | 308.59 | Put          | Bond Future | 224       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 04-May-17      | 308.60 | Put          | Bond Future | 234       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 04-May-17      | 308.58 | Put          | Bond Future | 214       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-August-17   |        |              | Bond Future | 307.82    | 308.1804                      | 307.8240  | 308.1804                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R197 On 03-August-17   | 308.05 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-August-17   | 308.07 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-August-17   | 308.06 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-August-17   | 308.05 | Put          | Bond Future | 226       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-August-17   | 308.06 | Put          | Bond Future | 236       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R197 On 03-August-17   | 308.07 | Put          | Bond Future | 246       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-November-16 |        |              | Bond Future | 250.78    | 250.7558                      | 250.7839  | 250.7558                        | 33,832.00     |
| 21/10/2016 | R202 On 03-November-16 | 253.85 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-November-16 | 253.87 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-November-16 | 253.86 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-November-16 | 253.86 | Put          | Bond Future | 3076      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R202 On 03-November-16 | 253.87 | Put          | Bond Future | 3086      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R202 On 03-November-16 | 253.85 | Put          | Bond Future | 3066      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R202 On 02-February-17 |        |              | Bond Future | 252.03    | 252.0076                      | 252.0329  | 252.0076                        | 1,746.00      |
| 21/10/2016 | R202 On 02-February-17 | 251.72 | Call         | Bond Future | 313       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 02-February-17 | 251.74 | Call         | Bond Future | 293       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 02-February-17 | 251.73 | Call         | Bond Future | 303       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 02-February-17 | 251.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 02-February-17 | 251.74 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 02-February-17 | 251.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 04-May-17      |        |              | Bond Future | 257.03    | 256.9992                      | 257.0251  | 256.9992                        | 0.00          |
| 21/10/2016 | R202 On 04-May-17      | 256.71 | Call         | Bond Future | 315       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 04-May-17      | 256.73 | Call         | Bond Future | 295       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 04-May-17      | 256.72 | Call         | Bond Future | 305       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 04-May-17      | 256.71 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 04-May-17      | 256.72 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 04-May-17      | 256.73 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-August-17   |        |              | Bond Future | 258.66    | 258.6361                      | 258.6593  | 258.6361                        | 0.00          |
| 21/10/2016 | R202 On 03-August-17   | 258.37 | Call         | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-August-17   | 258.36 | Call         | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-August-17   | 258.35 | Call         | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-August-17   | 258.36 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R202 On 03-August-17   | 258.37 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R202 On 03-August-17   | 258.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-November-16 |        |              | Bond Future | 7.67      | 101.7104                      | 101.6810  | 101.7104                        | 23,024.00     |
| 21/10/2016 | R203 On 03-November-16 | 8.84   | Call         | Bond Future | 943       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R203 On 03-November-16 | 8.86   | Call         | Bond Future | 959       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R203 On 03-November-16 | 8.85   | Call         | Bond Future | 951       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R203 On 03-November-16 | 8.84   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-November-16 | 8.86   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-November-16 | 8.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 02-February-17 |        |              | Bond Future | 7.68      | 103.6500                      | 103.6188  | 103.6500                        | 620.00        |
| 21/10/2016 | R203 On 02-February-17 | 7.70   | Call         | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 02-February-17 | 7.72   | Call         | Bond Future | 154       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 02-February-17 | 7.71   | Call         | Bond Future | 151       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 02-February-17 | 7.71   | Put          | Bond Future | 135       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 02-February-17 | 7.72   | Put          | Bond Future | 132       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 02-February-17 | 7.70   | Put          | Bond Future | 138       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 04-May-17      |        |              | Bond Future | 7.34      | 101.5229                      | 101.4913  | 101.5229                        | 0.00          |
| 21/10/2016 | R203 On 04-May-17      | 6.91   | Call         | Bond Future | 54        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 04-May-17      | 6.92   | Call         | Bond Future | 56        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 04-May-17      | 6.93   | Call         | Bond Future | 57        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 04-May-17      | 6.92   | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 04-May-17      | 6.91   | Put          | Bond Future | 206       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 04-May-17      | 6.93   | Put          | Bond Future | 201       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-August-17   |        |              | Bond Future | 5.07      | 103.6124                      | 103.5787  | 103.6124                        | 0.00          |
| 21/10/2016 | R203 On 03-August-17   | 4.87   | Call         | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-August-17   | 4.89   | Call         | Bond Future | 32        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-August-17   | 4.88   | Call         | Bond Future | 31        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-August-17   | 4.88   | Put          | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-August-17   | 4.89   | Put          | Bond Future | 50        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R203 On 03-August-17   | 4.87   | Put          | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 03-November-16 |        |              | Bond Future | 7.86      | 103.3816                      | 103.3137  | 103.3816                        | 30,540.00     |
| 21/10/2016 | R204 On 03-November-16 | 9.22   | Call         | Bond Future | 2569      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R204 On 03-November-16 | 9.21   | Call         | Bond Future | 2550      | 3                             | 3         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R204 On 03-November-16 | 9.23   | Call         | Bond Future | 2588      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R204 On 03-November-16 | 9.22   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 03-November-16 | 9.23   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 03-November-16 | 9.21   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 02-February-17 |        |              | Bond Future | 7.88      | 101.3129                      | 101.2424  | 101.3129                        | 10,031.00     |
| 21/10/2016 | R204 On 02-February-17 | 8.28   | Call         | Bond Future | 865       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 02-February-17 | 8.29   | Call         | Bond Future | 878       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 02-February-17 | 8.30   | Call         | Bond Future | 890       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 02-February-17 | 8.28   | Put          | Bond Future | 186       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 02-February-17 | 8.29   | Put          | Bond Future | 182       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 02-February-17 | 8.30   | Put          | Bond Future | 178       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 04-May-17      |        |              | Bond Future | 7.87      | 103.3139                      | 103.2422  | 103.3139                        | 0.00          |
| 21/10/2016 | R204 On 04-May-17      | 7.90   | Call         | Bond Future | 554       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 04-May-17      | 7.92   | Call         | Bond Future | 570       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 04-May-17      | 7.91   | Call         | Bond Future | 562       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 04-May-17      | 7.91   | Put          | Bond Future | 495       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 04-May-17      | 7.92   | Put          | Bond Future | 488       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R204 On 04-May-17      | 7.90   | Put          | Bond Future | 502       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | R204 On 03-August-17   |        |              | Bond Future | 7.77      | 101.3969                      | 101.3224  | 101.3969                        | 0.00          |
| 21/10/2016 | R204 On 03-August-17   | 7.75   | Call         | Bond Future | 532       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 03-August-17   | 7.76   | Call         | Bond Future | 539       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 03-August-17   | 7.77   | Call         | Bond Future | 545       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 03-August-17   | 7.75   | Put          | Bond Future | 563       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 03-August-17   | 7.76   | Put          | Bond Future | 557       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R204 On 03-August-17   | 7.77   | Put          | Bond Future | 551       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-November-16 |        |              | Bond Future | 8.08      | 100.0989                      | 99.9896   | 100.0989                        | 38,942.00     |
| 21/10/2016 | R207 On 03-November-16 | 7.94   | Call         | Bond Future | 113       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 03-November-16 | 7.93   | Call         | Bond Future | 106       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 03-November-16 | 7.95   | Call         | Bond Future | 121       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 03-November-16 | 7.94   | Put          | Bond Future | 484       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 03-November-16 | 7.95   | Put          | Bond Future | 465       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 03-November-16 | 7.93   | Put          | Bond Future | 504       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | R207 On 02-February-17 |        |              | Bond Future | 8.11      | 98.3653                       | 98.2527   | 98.3653                         | 20,469.00     |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R207 On 02-February-17 | 8.91   | Call         | Bond Future | 2120      | 2                             | 2         | 2                               | 62.00         |
| 21/10/2016 | R207 On 02-February-17 | 9.22   | Call         | Bond Future | 2816      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R207 On 02-February-17 | 9.24   | Call         | Bond Future | 2862      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R207 On 02-February-17 | 9.23   | Call         | Bond Future | 2839      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R207 On 02-February-17 | 8.91   | Put          | Bond Future | 111       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 02-February-17 | 9.22   | Put          | Bond Future | 46        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 02-February-17 | 9.24   | Put          | Bond Future | 43        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 02-February-17 | 9.23   | Put          | Bond Future | 45        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R207 On 04-May-17      |        |              | Bond Future | 8.12      | 100.3082                      | 100.1935  | 100.3082                        | 0.00          |
| 21/10/2016 | R207 On 04-May-17      | 8.20   | Call         | Bond Future | 953       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 04-May-17      | 8.22   | Call         | Bond Future | 979       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 04-May-17      | 8.21   | Call         | Bond Future | 966       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 04-May-17      | 8.22   | Put          | Bond Future | 756       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 04-May-17      | 8.20   | Put          | Bond Future | 777       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 04-May-17      | 8.21   | Put          | Bond Future | 766       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-August-17   |        |              | Bond Future | 8.10      | 98.7278                       | 98.6095   | 98.7278                         | 0.00          |
| 21/10/2016 | R207 On 03-August-17   | 8.19   | Call         | Bond Future | 1059      | 1                             | 1         | 1                               | 51.00         |
| 21/10/2016 | R207 On 03-August-17   | 8.40   | Call         | Bond Future | 1323      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-August-17   | 8.39   | Call         | Bond Future | 1310      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-August-17   | 8.41   | Call         | Bond Future | 1336      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-August-17   | 8.39   | Put          | Bond Future | 700       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-August-17   | 8.41   | Put          | Bond Future | 684       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-August-17   | 8.19   | Put          | Bond Future | 876       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R207 On 03-August-17   | 8.40   | Put          | Bond Future | 692       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 03-November-16 |        |              | Bond Future | 8.26      | 95.3751                       | 95.2353   | 95.3751                         | 27,205.00     |
| 21/10/2016 | R208 On 03-November-16 | 9.57   | Call         | Bond Future | 4449      | 5                             | 4         | 5                               | 0.00          |
| 21/10/2016 | R208 On 03-November-16 | 9.58   | Call         | Bond Future | 4482      | 5                             | 4         | 5                               | 0.00          |
| 21/10/2016 | R208 On 03-November-16 | 9.59   | Call         | Bond Future | 4515      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R208 On 03-November-16 | 9.57   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R208 On 03-November-16 | 9.58   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R208 On 03-November-16 | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R208 On 02-February-17 |        |              | Bond Future | 8.30      | 97.1939                       | 97.0502   | 97.1939                         | 20,796.00     |
| 21/10/2016 | R208 On 02-February-17 | 8.64   | Call         | Bond Future | 1627      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R208 On 02-February-17 | 8.63   | Call         | Bond Future | 1604      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R208 On 02-February-17 | 8.65   | Call         | Bond Future | 1649      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R208 On 02-February-17 | 8.64   | Put          | Bond Future | 506       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | R208 On 02-February-17 | 8.65   | Put          | Bond Future | 496       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R208 On 02-February-17 | 8.63   | Put          | Bond Future | 516       | 0                             | 1         | 0                               | 0.00          |
| 21/10/2016 | R208 On 04-May-17      |        |              | Bond Future | 8.32      | 95.7098                       | 95.5634   | 95.7098                         | 0.00          |
| 21/10/2016 | R208 On 04-May-17      | 8.37   | Call         | Bond Future | 1321      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 04-May-17      | 8.39   | Call         | Bond Future | 1355      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 04-May-17      | 8.38   | Call         | Bond Future | 1338      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 04-May-17      | 8.37   | Put          | Bond Future | 1176      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 04-May-17      | 8.39   | Put          | Bond Future | 1147      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 04-May-17      | 8.38   | Put          | Bond Future | 1161      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 03-August-17   |        |              | Bond Future | 8.32      | 97.6796                       | 97.5290   | 97.6796                         | 0.00          |
| 21/10/2016 | R208 On 03-August-17   | 8.30   | Call         | Bond Future | 1377      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 03-August-17   | 8.32   | Call         | Bond Future | 1408      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 03-August-17   | 8.31   | Call         | Bond Future | 1393      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 03-August-17   | 8.31   | Put          | Bond Future | 1427      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 03-August-17   | 8.32   | Put          | Bond Future | 1412      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R208 On 03-August-17   | 8.30   | Put          | Bond Future | 1441      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 |        |              | Bond Future | 9.34      | 73.4401                       | 73.1973   | 73.4401                         | 35,381.00     |
| 21/10/2016 | R209 On 03-November-16 | 10.24  | Call         | Bond Future | 5889      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 10.26  | Call         | Bond Future | 6011      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 8.81   | Call         | Bond Future | 25        | 0                             | 0         | 0                               | 345.00        |
| 21/10/2016 | R209 On 03-November-16 | 10.25  | Call         | Bond Future | 5950      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 9.05   | Call         | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 9.45   | Call         | Bond Future | 1247      | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 9.04   | Call         | Bond Future | 157       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 9.34   | Call         | Bond Future | 812       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 8.87   | Call         | Bond Future | 42        | 0                             | 0         | 0                               | 250.00        |
| 21/10/2016 | R209 On 03-November-16 | 9.42   | Call         | Bond Future | 1118      | 1                             | 1         | 1                               | 120.00        |
| 21/10/2016 | R209 On 03-November-16 | 9.05   | Put          | Bond Future | 2249      | 2                             | 2         | 2                               | 250.00        |
| 21/10/2016 | R209 On 03-November-16 | 8.81   | Put          | Bond Future | 3887      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 10.26  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R209 On 03-November-16 | 9.45   | Put          | Bond Future | 495       | 0                             | 0         | 0                               | 250.00        |
| 21/10/2016 | R209 On 03-November-16 | 10.25  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 10.24  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 9.04   | Put          | Bond Future | 2311      | 2                             | 2         | 2                               | 345.00        |
| 21/10/2016 | R209 On 03-November-16 | 9.42   | Put          | Bond Future | 573       | 1                             | 1         | 1                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 8.87   | Put          | Bond Future | 3454      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 03-November-16 | 9.34   | Put          | Bond Future | 823       | 1                             | 1         | 1                               | 345.00        |
| 21/10/2016 | R209 On 02-February-17 |        |              | Bond Future | 9.38      | 74.8406                       | 74.5922   | 74.8406                         | 2,390.00      |
| 21/10/2016 | R209 On 02-February-17 | 9.55   | Call         | Bond Future | 2928      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 02-February-17 | 9.53   | Call         | Bond Future | 2850      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 02-February-17 | 9.54   | Call         | Bond Future | 2889      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 02-February-17 | 9.53   | Put          | Bond Future | 1849      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R209 On 02-February-17 | 9.54   | Put          | Bond Future | 1820      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R209 On 02-February-17 | 9.55   | Put          | Bond Future | 1792      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R209 On 04-May-17      |        |              | Bond Future | 9.42      | 73.1672                       | 72.9141   | 73.1672                         | 0.00          |
| 21/10/2016 | R209 On 04-May-17      | 9.46   | Call         | Bond Future | 3342      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 04-May-17      | 9.48   | Call         | Bond Future | 3412      | 4                             | 3         | 4                               | 0.00          |
| 21/10/2016 | R209 On 04-May-17      | 9.47   | Call         | Bond Future | 3377      | 4                             | 3         | 4                               | 0.00          |
| 21/10/2016 | R209 On 04-May-17      | 9.46   | Put          | Bond Future | 3068      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 04-May-17      | 9.47   | Put          | Bond Future | 3034      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 04-May-17      | 9.48   | Put          | Bond Future | 3001      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R209 On 03-August-17   |        |              | Bond Future | 9.45      | 74.6731                       | 74.4139   | 74.6731                         | 0.00          |
| 21/10/2016 | R209 On 03-August-17   | 9.44   | Call         | Bond Future | 3891      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R209 On 03-August-17   | 9.43   | Call         | Bond Future | 3858      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R209 On 03-August-17   | 9.45   | Call         | Bond Future | 3925      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R209 On 03-August-17   | 9.45   | Put          | Bond Future | 3908      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R209 On 03-August-17   | 9.44   | Put          | Bond Future | 3943      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R209 On 03-August-17   | 9.43   | Put          | Bond Future | 3977      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R210 On 03-November-16 |        |              | Bond Future | 187.37    | 187.3465                      | 187.3674  | 187.3465                        | 2,071.00      |
| 21/10/2016 | R210 On 03-November-16 | 188.90 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-November-16 | 188.91 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-November-16 | 188.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-November-16 | 188.90 | Put          | Bond Future | 1533      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R210 On 03-November-16 | 188.91 | Put          | Bond Future | 1543      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R210 On 03-November-16 | 188.92 | Put          | Bond Future | 1553      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R210 On 02-February-17 |        |              | Bond Future | 190.95    | 190.9307                      | 190.9497  | 190.9307                        | 0.00          |
| 21/10/2016 | R210 On 02-February-17 | 190.86 | Call         | Bond Future | 90        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 02-February-17 | 190.84 | Call         | Bond Future | 110       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 02-February-17 | 190.85 | Call         | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 02-February-17 | 190.86 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 02-February-17 | 190.84 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 02-February-17 | 190.85 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 04-May-17      |        |              | Bond Future | 192.42    | 192.3963                      | 192.4159  | 192.3963                        | 0.00          |
| 21/10/2016 | R210 On 04-May-17      | 192.32 | Call         | Bond Future | 96        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 04-May-17      | 192.31 | Call         | Bond Future | 106       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 04-May-17      | 192.33 | Call         | Bond Future | 86        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 04-May-17      | 192.31 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 04-May-17      | 192.32 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 04-May-17      | 192.33 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-August-17   |        |              | Bond Future | 196.38    | 196.3656                      | 196.3831  | 196.3656                        | 0.00          |
| 21/10/2016 | R210 On 03-August-17   | 196.28 | Call         | Bond Future | 103       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-August-17   | 196.29 | Call         | Bond Future | 93        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-August-17   | 196.30 | Call         | Bond Future | 83        | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-August-17   | 196.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-August-17   | 196.30 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R210 On 03-August-17   | 196.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R211 On 03-November-16 |        |              | Bond Future | 141.45    | 141.6133                      | 141.4510  | 141.6133                        | 56.00         |
| 21/10/2016 | R211 On 03-November-16 | 141.76 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R211 On 03-November-16 | 141.75 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R211 On 03-November-16 | 141.74 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R211 On 03-November-16 | 141.75 | Put          | Bond Future | 299       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R211 On 03-November-16 | 141.74 | Put          | Bond Future | 289       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R211 On 03-November-16 | 141.76 | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-November-16 |        |              | Bond Future | 148.54    | 148.5244                      | 148.5405  | 148.5244                        | 3,049.00      |
| 21/10/2016 | R212 On 03-November-16 | 148.11 | Call         | Bond Future | 430       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R212 On 03-November-16 | 148.12 | Call         | Bond Future | 420       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-November-16 | 148.10 | Call         | Bond Future | 440       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-November-16 | 148.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-November-16 | 148.12 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-November-16 | 148.10 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 02-February-17 |        |              | Bond Future | 149.43    | 149.4165                      | 149.4309  | 149.4165                        | 0.00          |
| 21/10/2016 | R212 On 02-February-17 | 149.27 | Call         | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 02-February-17 | 149.29 | Call         | Bond Future | 141       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 02-February-17 | 149.28 | Call         | Bond Future | 151       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 02-February-17 | 149.27 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 02-February-17 | 149.28 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 02-February-17 | 149.29 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 04-May-17      |        |              | Bond Future | 152.39    | 152.3762                      | 152.3912  | 152.3762                        | 0.00          |
| 21/10/2016 | R212 On 04-May-17      | 152.25 | Call         | Bond Future | 141       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 04-May-17      | 152.24 | Call         | Bond Future | 151       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 04-May-17      | 152.23 | Call         | Bond Future | 161       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 04-May-17      | 152.24 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 04-May-17      | 152.25 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 04-May-17      | 152.23 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-August-17   |        |              | Bond Future | 153.50    | 153.4897                      | 153.5030  | 153.4897                        | 0.00          |
| 21/10/2016 | R212 On 03-August-17   | 153.34 | Call         | Bond Future | 163       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-August-17   | 153.35 | Call         | Bond Future | 153       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-August-17   | 153.36 | Call         | Bond Future | 143       | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-August-17   | 153.34 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-August-17   | 153.35 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R212 On 03-August-17   | 153.36 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R213 On 03-November-16 |        |              | Bond Future | 9.23      | 84.0547                       | 83.8165   | 84.0547                         | 42,060.00     |
| 21/10/2016 | R213 On 03-November-16 | 10.20  | Call         | Bond Future | 6320      | 7                             | 6         | 7                               | 0.00          |
| 21/10/2016 | R213 On 03-November-16 | 10.19  | Call         | Bond Future | 6258      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R213 On 03-November-16 | 10.18  | Call         | Bond Future | 6197      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R213 On 03-November-16 | 10.19  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R213 On 03-November-16 | 10.18  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R213 On 03-November-16 | 10.20  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R213 On 02-February-17 |        |              | Bond Future | 9.28      | 85.6576                       | 85.4137   | 85.6576                         | 300.00        |
| 21/10/2016 | R213 On 02-February-17 | 9.40   | Call         | Bond Future | 2707      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 02-February-17 | 9.42   | Call         | Bond Future | 2783      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 02-February-17 | 9.41   | Call         | Bond Future | 2745      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 02-February-17 | 9.40   | Put          | Bond Future | 1866      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R213 On 02-February-17 | 9.42   | Put          | Bond Future | 1808      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R213 On 02-February-17 | 9.41   | Put          | Bond Future | 1837      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R213 On 04-May-17      |        |              | Bond Future | 9.31      | 83.7963                       | 83.5478   | 83.7963                         | 0.00          |
| 21/10/2016 | R213 On 04-May-17      | 9.37   | Call         | Bond Future | 3280      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 04-May-17      | 9.36   | Call         | Bond Future | 3246      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 04-May-17      | 9.35   | Call         | Bond Future | 3212      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 04-May-17      | 9.36   | Put          | Bond Future | 2926      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 04-May-17      | 9.37   | Put          | Bond Future | 2893      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 04-May-17      | 9.35   | Put          | Bond Future | 2958      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R213 On 03-August-17   |        |              | Bond Future | 9.34      | 85.5209                       | 85.2662   | 85.5209                         | 0.00          |
| 21/10/2016 | R213 On 03-August-17   | 9.33   | Call         | Bond Future | 3724      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R213 On 03-August-17   | 9.34   | Call         | Bond Future | 3757      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R213 On 03-August-17   | 9.35   | Call         | Bond Future | 3790      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R213 On 03-August-17   | 9.34   | Put          | Bond Future | 3755      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R213 On 03-August-17   | 9.35   | Put          | Bond Future | 3722      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R213 On 03-August-17   | 9.33   | Put          | Bond Future | 3788      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 03-November-16 |        |              | Bond Future | 9.42      | 73.8096                       | 73.5554   | 73.8096                         | 27,822.00     |
| 21/10/2016 | R214 On 03-November-16 | 10.35  | Call         | Bond Future | 6335      | 7                             | 6         | 7                               | 0.00          |
| 21/10/2016 | R214 On 03-November-16 | 10.33  | Call         | Bond Future | 6209      | 6                             | 6         | 6                               | 0.00          |
| 21/10/2016 | R214 On 03-November-16 | 10.34  | Call         | Bond Future | 6272      | 7                             | 6         | 7                               | 0.00          |
| 21/10/2016 | R214 On 03-November-16 | 10.33  | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R214 On 03-November-16 | 10.34  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R214 On 03-November-16 | 10.35  | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R214 On 02-February-17 |        |              | Bond Future | 9.46      | 75.2171                       | 74.9572   | 75.2171                         | 9,176.00      |
| 21/10/2016 | R214 On 02-February-17 | 9.67   | Call         | Bond Future | 3287      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R214 On 02-February-17 | 9.66   | Call         | Bond Future | 3245      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R214 On 02-February-17 | 9.68   | Call         | Bond Future | 3329      | 4                             | 3         | 4                               | 0.00          |
| 21/10/2016 | R214 On 02-February-17 | 9.67   | Put          | Bond Future | 1793      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R214 On 02-February-17 | 9.68   | Put          | Bond Future | 1766      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R214 On 02-February-17 | 9.66   | Put          | Bond Future | 1822      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R214 On 04-May-17      |        |              | Bond Future | 9.50      | 73.4035                       | 73.1385   | 73.4035                         | 0.00          |
| 21/10/2016 | R214 On 04-May-17      | 9.58   | Call         | Bond Future | 3715      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 04-May-17      | 9.56   | Call         | Bond Future | 3640      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 04-May-17      | 9.57   | Call         | Bond Future | 3677      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 04-May-17      | 9.56   | Put          | Bond Future | 3176      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R214 On 04-May-17      | 9.57   | Put          | Bond Future | 3142      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R214 On 04-May-17      | 9.58   | Put          | Bond Future | 3109      | 3                             | 3         | 3                               | 0.00          |
| 21/10/2016 | R214 On 03-August-17   |        |              | Bond Future | 9.52      | 74.9142                       | 74.6428   | 74.9142                         | 0.00          |
| 21/10/2016 | R214 On 03-August-17   | 9.51   | Call         | Bond Future | 4107      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 03-August-17   | 9.53   | Call         | Bond Future | 4180      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 03-August-17   | 9.52   | Call         | Bond Future | 4143      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 03-August-17   | 9.52   | Put          | Bond Future | 4158      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 03-August-17   | 9.53   | Put          | Bond Future | 4123      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R214 On 03-August-17   | 9.51   | Put          | Bond Future | 4194      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R248 On 03-November-16 |        |              | Bond Future | 9.47      | 94.8145                       | 94.4896   | 94.8145                         | 36,107.00     |
| 21/10/2016 | R248 On 03-November-16 | 10.39  | Call         | Bond Future | 7973      | 8                             | 8         | 8                               | 0.00          |
| 21/10/2016 | R248 On 03-November-16 | 10.38  | Call         | Bond Future | 7894      | 8                             | 8         | 8                               | 0.00          |
| 21/10/2016 | R248 On 03-November-16 | 10.37  | Call         | Bond Future | 7814      | 8                             | 8         | 8                               | 0.00          |
| 21/10/2016 | R248 On 03-November-16 | 10.38  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R248 On 03-November-16 | 10.39  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R248 On 03-November-16 | 10.37  | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/10/2016 | R248 On 02-February-17 |        |              | Bond Future | 9.51      | 96.6226                       | 96.2903   | 96.6226                         | 28,659.00     |
| 21/10/2016 | R248 On 02-February-17 | 9.76   | Call         | Bond Future | 4544      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R248 On 02-February-17 | 9.77   | Call         | Bond Future | 4598      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R248 On 02-February-17 | 9.78   | Call         | Bond Future | 4652      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R248 On 02-February-17 | 9.77   | Put          | Bond Future | 2264      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R248 On 02-February-17 | 9.76   | Put          | Bond Future | 2298      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R248 On 02-February-17 | 9.78   | Put          | Bond Future | 2230      | 2                             | 2         | 2                               | 0.00          |
| 21/10/2016 | R248 On 04-May-17      |        |              | Bond Future | 9.55      | 94.0896                       | 93.7511   | 94.0896                         | 0.00          |
| 21/10/2016 | R248 On 04-May-17      | 9.67   | Call         | Bond Future | 5062      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R248 On 04-May-17      | 9.66   | Call         | Bond Future | 5015      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/10/2016 | R248 On 04-May-17    | 9.65   | Call         | Bond Future | 4967      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R248 On 04-May-17    | 9.66   | Put          | Bond Future | 3998      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R248 On 04-May-17    | 9.67   | Put          | Bond Future | 3956      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R248 On 04-May-17    | 9.65   | Put          | Bond Future | 4041      | 4                             | 4         | 4                               | 0.00          |
| 21/10/2016 | R248 On 03-August-17 |        |              | Bond Future | 9.58      | 96.0261                       | 95.6793   | 96.0261                         | 0.00          |
| 21/10/2016 | R248 On 03-August-17 | 9.57   | Call         | Bond Future | 5448      | 6                             | 5         | 6                               | 0.00          |
| 21/10/2016 | R248 On 03-August-17 | 9.58   | Call         | Bond Future | 5493      | 6                             | 5         | 6                               | 0.00          |
| 21/10/2016 | R248 On 03-August-17 | 9.56   | Call         | Bond Future | 5404      | 6                             | 5         | 6                               | 0.00          |
| 21/10/2016 | R248 On 03-August-17 | 9.58   | Put          | Bond Future | 5463      | 5                             | 5         | 5                               | 0.00          |
| 21/10/2016 | R248 On 03-August-17 | 9.57   | Put          | Bond Future | 5509      | 5                             | 6         | 5                               | 0.00          |
| 21/10/2016 | R248 On 03-August-17 | 9.56   | Put          | Bond Future | 5557      | 5                             | 6         | 5                               | 0.00          |