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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/12/2016 TO: 09/12/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 2025 On 02-February-17 | | | Bond Future | 126.17 | 126.3733 | 126.1724 | 126.3733 | 3,231.00 |
| 09/12/2016 | 2025 On 02-February-17 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 02-February-17 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 02-February-17 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 02-February-17 | 129.99 | Put | Bond Future | 3818 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 02-February-17 | 130.00 | Put | Bond Future | 3828 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 02-February-17 | 130.01 | Put | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 04-May-17 | | | Bond Future | 128.62 | 128.8302 | 128.6249 | 128.8302 | 0.00 |
| 09/12/2016 | 2025 On 04-May-17 | 132.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 04-May-17 | 132.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 04-May-17 | 132.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 04-May-17 | 132.57 | Put | Bond Future | 3945 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 04-May-17 | 132.58 | Put | Bond Future | 3955 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 04-May-17 | 132.56 | Put | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 03-August-17 | | | Bond Future | 129.87 | 130.0815 | 129.8705 | 130.0815 | 0.00 |
| 09/12/2016 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 4090 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 4100 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 4110 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2030 On 02-February-17 | | | Bond Future | 9.33 | 90.2460 | 90.2851 | 90.2460 | 36,961.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 04-May-17 | | | Bond Future | 9.38 | 91.9951 | 92.0348 | 91.9951 | 0.00 |
| 09/12/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 03-August-17 | | | Bond Future | 9.42 | 89.8287 | 89.8679 | 89.8287 | 0.00 |
| 09/12/2016 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 548 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 480 | 1 | 0 | 1 | 0.00 |
| 09/12/2016 | 2032 On 02-February-17 | | | Bond Future | 9.47 | 93.1879 | 93.2299 | 93.1879 | 19,889.00 |
| 09/12/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 1642 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 1608 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 1676 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2032 On 04-May-17 | | | Bond Future | 9.52 | 90.8347 | 90.8773 | 90.8347 | 0.00 |
| 09/12/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 2774 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 3237 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 3276 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 3198 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 03-August-17 | | | Bond Future | 9.56 | 92.6523 | 92.6946 | 92.6523 | 0.00 |
| 09/12/2016 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 3377 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 3444 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 3410 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 4246 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 4326 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 4286 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 02-February-17 | | | Bond Future | 105.97 | 105.9801 | 105.9700 | 105.9801 | 5,474.00 |
| 09/12/2016 | 2033 On 02-February-17 | 109.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 02-February-17 | 109.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 02-February-17 | 109.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 02-February-17 | 109.71 | Put | Bond Future | 3740 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 02-February-17 | 109.72 | Put | Bond Future | 3750 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 02-February-17 | 109.70 | Put | Bond Future | 3730 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 04-May-17 | | | Bond Future | 106.99 | 107.0006 | 106.9900 | 107.0006 | 0.00 |
| 09/12/2016 | 2033 On 04-May-17 | 110.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 04-May-17 | 110.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 04-May-17 | 110.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 04-May-17 | 110.84 | Put | Bond Future | 3850 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 04-May-17 | 110.85 | Put | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 04-May-17 | 110.83 | Put | Bond Future | 3840 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 03-August-17 | | | Bond Future | 109.14 | 109.1474 | 109.1351 | 109.1474 | 0.00 |
| 09/12/2016 | 2033 On 03-August-17 | 113.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 03-August-17 | 113.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 3985 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 3995 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 4005 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2037 On 02-February-17 | | | Bond Future | 9.64 | 90.1158 | 90.1204 | 90.1158 | 45,256.00 |
| 09/12/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 2128 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 2211 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 2170 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 1944 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2037 On 04-May-17 | | | Bond Future | 9.69 | 91.8625 | 91.8669 | 91.8625 | 0.00 |
| 09/12/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 3846 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 3757 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 3801 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2037 On 03-August-17 | | | Bond Future | 9.74 | 89.4430 | 89.4463 | 89.4430 | 0.00 |
| 09/12/2016 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 3729 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 3693 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 3657 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 5102 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 5057 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 5011 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2038 On 02-February-17 | | | Bond Future | 130.40 | 130.5223 | 130.3996 | 130.5223 | 22,790.00 |
| 09/12/2016 | 2038 On 02-February-17 | 137.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 02-February-17 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 02-February-17 | 137.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 02-February-17 | 137.05 | Put | Bond Future | 6650 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 02-February-17 | 137.06 | Put | Bond Future | 6660 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 02-February-17 | 137.07 | Put | Bond Future | 6670 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 04-May-17 | | | Bond Future | 132.93 | 133.0597 | 132.9344 | 133.0597 | 0.00 |
| 09/12/2016 | 2038 On 04-May-17 | 139.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 04-May-17 | 139.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 04-May-17 | 139.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 04-May-17 | 139.78 | Put | Bond Future | 6846 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 04-May-17 | 139.79 | Put | Bond Future | 6856 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 04-May-17 | 139.77 | Put | Bond Future | 6836 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 03-August-17 | | | Bond Future | 134.10 | 134.2293 | 134.0997 | 134.2293 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 7070 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 7060 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 7080 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2040 On 02-February-17 | | | Bond Future | 9.67 | 94.0575 | 94.0623 | 94.0575 | 8,238.00 |
| 09/12/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 1929 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 2599 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2040 On 04-May-17 | | | Bond Future | 9.72 | 95.8806 | 95.8852 | 95.8806 | 0.00 |
| 09/12/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 3352 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 3311 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 3271 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 4066 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 4113 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2040 On 03-August-17 | | | Bond Future | 9.76 | 93.2910 | 93.2945 | 93.2910 | 0.00 |
| 09/12/2016 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 4145 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 4185 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 5377 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 5329 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 5425 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2044 On 02-February-17 | | | Bond Future | 9.67 | 91.3880 | 91.3928 | 91.3880 | 20,651.00 |
| 09/12/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 2692 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 2789 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 1831 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 1869 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 1907 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | 2044 On 04-May-17 | | | Bond Future | 9.72 | 93.1593 | 93.1639 | 93.1593 | 0.00 |
| 09/12/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 3526 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 3567 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 3484 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 3953 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 3907 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 03-August-17 | | | Bond Future | 9.76 | 90.6406 | 90.6440 | 90.6406 | 0.00 |
| 09/12/2016 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 4297 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 4217 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 03-August-17 | 9.63 | Call | Bond Future | 4257 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 5467 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 5418 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 5370 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | 2046 On 02-February-17 | | | Bond Future | 129.38 | 129.1201 | 129.3781 | 129.1201 | 18,408.00 |
| 09/12/2016 | 2046 On 02-February-17 | 137.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 02-February-17 | 137.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 02-February-17 | 137.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 02-February-17 | 137.14 | Put | Bond Future | 7762 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 02-February-17 | 137.15 | Put | Bond Future | 7772 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 02-February-17 | 137.13 | Put | Bond Future | 7752 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 04-May-17 | | | Bond Future | 130.36 | 130.1012 | 130.3637 | 130.1012 | 0.00 |
| 09/12/2016 | 2046 On 04-May-17 | 138.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 04-May-17 | 138.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 04-May-17 | 138.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 04-May-17 | 138.33 | Put | Bond Future | 7966 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 04-May-17 | 138.34 | Put | Bond Future | 7976 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 04-May-17 | 138.32 | Put | Bond Future | 7956 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 03-August-17 | | | Bond Future | 132.98 | 132.7117 | 132.9775 | 132.7117 | 0.00 |
| 09/12/2016 | 2046 On 03-August-17 | 141.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 8212 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 8192 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 8202 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2050 On 02-February-17 | | | Bond Future | 137.86 | 137.8710 | 137.8575 | 137.8710 | 24,832.00 |
| 09/12/2016 | 2050 On 02-February-17 | 144.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 02-February-17 | 144.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 02-February-17 | 144.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 02-February-17 | 144.97 | Put | Bond Future | 7112 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2050 On 02-February-17 | 144.98 | Put | Bond Future | 7122 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2050 On 02-February-17 | 144.96 | Put | Bond Future | 7102 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2050 On 04-May-17 | | | Bond Future | 140.54 | 140.5513 | 140.5371 | 140.5513 | 0.00 |
| 09/12/2016 | 2050 On 04-May-17 | 147.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 04-May-17 | 147.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 04-May-17 | 147.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 04-May-17 | 147.84 | Put | Bond Future | 7303 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2050 On 04-May-17 | 147.85 | Put | Bond Future | 7313 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2050 On 04-May-17 | 147.83 | Put | Bond Future | 7293 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | 2050 On 03-August-17 | | | Bond Future | 141.69 | 141.7083 | 141.6924 | 141.7083 | 0.00 |
| 09/12/2016 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 7528 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 7548 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 7538 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | AL37 On 02-February-17 | | | Index Future | 511.72 | 512.2520 | 511.7240 | 512.2520 | 7.00 |
| 09/12/2016 | AL37 On 04-May-17 | | | Index Future | 521.64 | 522.1790 | 521.6390 | 522.1790 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | AL37 On 03-August-17 | | | Index Future | 532.07 | 532.6250 | 532.0670 | 532.6250 | 0.00 |
| 09/12/2016 | AL7T On 02-February-17 | | | Index Future | 592.05 | 592.0260 | 592.0470 | 592.0260 | 2.00 |
| 09/12/2016 | AL7T On 04-May-17 | | | Index Future | 603.52 | 603.4990 | 603.5180 | 603.4990 | 0.00 |
| 09/12/2016 | AL7T On 03-August-17 | | | Index Future | 615.58 | 615.5710 | 615.5830 | 615.5710 | 0.00 |
| 09/12/2016 | ALBI On 02-February-17 | | | Index Future | 537.33 | 537.3590 | 537.3270 | 537.3590 | 746.00 |
| 09/12/2016 | ALBI On 04-May-17 | | | Index Future | 547.74 | 547.7730 | 547.7390 | 547.7730 | 0.00 |
| 09/12/2016 | ALBI On 03-August-17 | | | Index Future | 558.69 | 558.7310 | 558.6880 | 558.7310 | 0.00 |
| 09/12/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/12/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2016 | EL28 On 02-February-17 | | | Bond Future | 128.10 | 128.1096 | 128.0997 | 128.1096 | 0.00 |
| 09/12/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 7000 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 7010 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 7020 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | EL28 On 04-May-17 | | | Bond Future | 128.91 | 128.9169 | 128.9064 | 128.9169 | 0.00 |
| 09/12/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 8994 | 9 | 9 | 9 | 0.00 |
| 09/12/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 9004 | 9 | 9 | 9 | 0.00 |
| 09/12/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 9014 | 9 | 9 | 9 | 0.00 |
| 09/12/2016 | EL28 On 03-August-17 | | | Bond Future | 131.49 | 131.5037 | 131.4912 | 131.5037 | 0.00 |
| 09/12/2016 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 03-August-17 | 135.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 3679 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 3669 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 3689 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | ES33 On 02-February-17 | | | Bond Future | 10.55 | 79.3311 | 79.3372 | 79.3311 | 8,849.00 |
| 09/12/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 04-May-17 | | | Bond Future | 10.63 | 77.0747 | 77.0807 | 77.0747 | 0.00 |
| 09/12/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 493 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | ES33 On 03-August-17 | | | Bond Future | 10.70 | 78.6170 | 78.6221 | 78.6170 | 0.00 |
| 09/12/2016 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 1012 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | ES42 On 02-February-17 | | | Bond Future | 10.69 | 83.4134 | 83.4569 | 83.4134 | 8,777.00 |
| 09/12/2016 | ES42 On 04-May-17 | | | Bond Future | 10.77 | 80.7672 | 80.8114 | 80.7672 | 0.00 |
| 09/12/2016 | ES42 On 03-August-17 | | | Bond Future | 10.84 | 82.3837 | 82.4277 | 82.3837 | 0.00 |
| 09/12/2016 | GOVI On 02-February-17 | | | GOVI | 535.21 | 535.2620 | 535.2090 | 535.2620 | 487.00 |
| 09/12/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 18890 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 18690 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 18790 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 04-May-17 | | | GOVI | 545.58 | 545.6350 | 545.5790 | 545.6350 | 0.00 |
| 09/12/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2833790 | 283 | 283 | 283 | 0.00 |
| 09/12/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2833890 | 283 | 283 | 283 | 0.00 |
| 09/12/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2833990 | 283 | 283 | 283 | 0.00 |
| 09/12/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | GOVI On 03-August-17 | | | GOVI | 556.49 | 556.5500 | 556.4850 | 556.5500 | 0.00 |
| 09/12/2016 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 46250 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 46050 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 46150 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/12/2016 | IGOV On 02-February-17 | | | Index Future | 246.41 | 246.2010 | 246.4110 | 246.2010 | 1,030.00 |
| 09/12/2016 | IGOV On 04-May-17 | | | Index Future | 251.20 | 250.9870 | 251.2010 | 250.9870 | 0.00 |
| 09/12/2016 | IGOV On 03-August-17 | | | Index Future | 256.24 | 256.0220 | 256.2370 | 256.0220 | 0.00 |
| 09/12/2016 | ILBI On 02-February-17 | | | Index Future | 669.92 | 669.3420 | 669.9220 | 669.3420 | 155.00 |
| 09/12/2016 | ILBI On 04-May-17 | | | Index Future | 682.93 | 682.3340 | 682.9250 | 682.3340 | 0.00 |
| 09/12/2016 | ILBI On 03-August-17 | | | Index Future | 696.37 | 695.7660 | 696.3680 | 695.7660 | 0.00 |
| 09/12/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.07 | 100.0687 | 100.0687 | 100.0687 | 0.00 |
| 09/12/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.01 | 100.0078 | 100.0082 | 100.0078 | 0.00 |
| 09/12/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.63 | 99.6310 | 99.6331 | 99.6310 | 0.00 |
| 09/12/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.68 | 99.6780 | 99.6838 | 99.6780 | 0.00 |
| 09/12/2016 | IS01 On 21-December-17 | | | Interest Rate Swap | 99.97 | 99.9609 | 99.9673 | 99.9609 | 0.00 |
| 09/12/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.99 | 99.9830 | 99.9894 | 99.9830 | 0.00 |
| 09/12/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.29 | 99.2823 | 99.2933 | 99.2823 | 0.00 |
| 09/12/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.98 | 98.9675 | 98.9842 | 98.9675 | 0.00 |
| 09/12/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.08 | 99.0561 | 99.0799 | 99.0561 | 0.00 |
| 09/12/2016 | IS02 On 21-December-18 | | | Interest Rate Swap | 99.60 | 99.5700 | 99.6000 | 99.5700 | 0.00 |
| 09/12/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.21 | 98.0951 | 98.2083 | 98.0951 | 0.00 |
| 09/12/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.58 | 97.4535 | 97.5794 | 97.4535 | 0.00 |
| 09/12/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.92 | 96.7834 | 96.9213 | 96.7834 | 0.00 |
| 09/12/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.24 | 97.0918 | 97.2414 | 97.0918 | 0.00 |
| 09/12/2016 | IS05 On 21-December-21 | | | Interest Rate Swap | 99.52 | 99.3632 | 99.5192 | 99.3632 | 50.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 99.01 | 98.7907 | 99.0056 | 98.7907 | 0.00 |
| 09/12/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 96.16 | 95.9315 | 96.1556 | 95.9315 | 0.00 |
| 09/12/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 95.00 | 94.7647 | 94.9953 | 94.7647 | 0.00 |
| 09/12/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 97.15 | 96.9147 | 97.1485 | 96.9147 | 0.00 |
| 09/12/2016 | IS10 On 21-December-26 | | | Interest Rate Swap | 100.85 | 100.6145 | 100.8486 | 100.6145 | 0.00 |
| 09/12/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 09/12/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 09/12/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 09/12/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 09/12/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.37 | 92.6300 | 92.6300 | 92.6300 | 10,000.00 |
| 09/12/2016 | JBAF On 18-January-17 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 92.5900 | 92.5900 | 0.00 |
| 09/12/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.44 | 92.5600 | 92.5600 | 92.5600 | 0.00 |
| 09/12/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.45 | 92.5500 | 92.5500 | 92.5500 | 1,000.00 |
| 09/12/2016 | JBAF On 19-April-17 | | | Jibar Tradeable Future | 7.48 | 92.5200 | 92.5200 | 92.5200 | 0.00 |
| 09/12/2016 | JBAF On 17-May-17 | | | Jibar Tradeable Future | 7.51 | 92.4900 | 92.4900 | 92.4900 | 0.00 |
| 09/12/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.54 | 92.4600 | 92.4600 | 92.4600 | 0.00 |
| 09/12/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.61 | 92.3900 | 92.3900 | 92.3900 | 0.00 |
| 09/12/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 92.3400 | 92.3400 | 0.00 |
| 09/12/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.69 | 92.3100 | 92.3100 | 92.3100 | 0.00 |
| 09/12/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.71 | 92.2900 | 92.2900 | 92.2900 | 0.00 |
| 09/12/2016 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.73 | 92.2700 | 92.2700 | 92.2700 | 0.00 |
| 09/12/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 09/12/2016 | R023 On 02-February-17 | | | Bond Future | 8.66 | 99.3155 | 99.2014 | 99.3155 | 19,260.00 |
| 09/12/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 1531 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 1502 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 1474 | 2 | 1 | 2 | 0.00 |
| 09/12/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 660 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 628 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R023 On 04-May-17 | | | Bond Future | 8.70 | 97.3076 | 97.1910 | 97.3076 | 0.00 |
| 09/12/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 1385 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 1425 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 1405 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 1869 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 1822 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 03-August-17 | | | Bond Future | 8.73 | 99.2545 | 99.1343 | 99.2545 | 0.00 |
| 09/12/2016 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 1715 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 1754 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 2351 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 2328 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 2305 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R035 On 02-February-17 | | | Bond Future | 9.58 | 97.8671 | 97.8721 | 97.8671 | 6,944.00 |
| 09/12/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 528 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 692 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 04-May-17 | | | Bond Future | 9.63 | 95.2603 | 95.2651 | 95.2603 | 0.00 |
| 09/12/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 03-August-17 | | | Bond Future | 9.68 | 97.1664 | 97.1701 | 97.1664 | 0.00 |
| 09/12/2016 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 03-August-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 1411 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | | | Bond Future | 8.91 | 111.6575 | 111.6610 | 111.6575 | 114,336.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 4335 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.87 | Call | Bond Future | 1459 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 3792 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.37 | Call | Bond Future | 360 | 0 | 0 | 0 | 500.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.95 | Call | Bond Future | 1737 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.02 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.00 | Call | Bond Future | 84 | 0 | 0 | 0 | 7,000.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.60 | Call | Bond Future | 737 | 1 | 1 | 1 | 7,000.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 1270 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 440 | 0 | 0 | 0 | 750.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.10 | Call | Bond Future | 2337 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.62 | Call | Bond Future | 779 | 1 | 1 | 1 | 500.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 2042 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.95 | Put | Bond Future | 1457 | 1 | 1 | 1 | 2,546.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.02 | Put | Bond Future | 1243 | 1 | 1 | 1 | 500.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.37 | Put | Bond Future | 4180 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.60 | Put | Bond Future | 2907 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 468 | 0 | 0 | 0 | 750.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 349 | 0 | 0 | 0 | 13,500.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.87 | Put | Bond Future | 1733 | 2 | 2 | 2 | 500.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.62 | Put | Bond Future | 2808 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 1962 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 9.10 | Put | Bond Future | 1029 | 1 | 1 | 1 | 2,546.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.00 | Put | Bond Future | 6627 | 7 | 7 | 7 | 0.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 1626 | 2 | 2 | 2 | 750.00 |
| 09/12/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 2002 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 04-May-17 | | | Bond Future | 8.95 | 113.8213 | 113.8245 | 113.8213 | 0.00 |
| 09/12/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 2441 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 2376 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 2408 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 2805 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 2770 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 2735 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 03-August-17 | | | Bond Future | 8.99 | 110.7933 | 110.7951 | 110.7933 | 0.00 |
| 09/12/2016 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 3052 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 3084 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 3572 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 3537 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 3503 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R197 On 02-February-17 | | | Bond Future | 294.76 | 294.6116 | 294.7586 | 294.6116 | 1,246.00 |
| 09/12/2016 | R197 On 02-February-17 | 302.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 02-February-17 | 302.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 02-February-17 | 302.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 02-February-17 | 302.58 | Put | Bond Future | 7821 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | R197 On 02-February-17 | 302.59 | Put | Bond Future | 7831 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | R197 On 02-February-17 | 302.57 | Put | Bond Future | 7811 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | R197 On 04-May-17 | | | Bond Future | 300.49 | 300.3388 | 300.4878 | 300.3388 | 0.00 |
| 09/12/2016 | R197 On 04-May-17 | 308.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 04-May-17 | 308.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 04-May-17 | 308.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 04-May-17 | 308.59 | Put | Bond Future | 8102 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | R197 On 04-May-17 | 308.60 | Put | Bond Future | 8112 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | R197 On 04-May-17 | 308.58 | Put | Bond Future | 8092 | 8 | 8 | 8 | 0.00 |
| 09/12/2016 | R197 On 03-August-17 | | | Bond Future | 299.61 | 299.4609 | 299.6089 | 299.4609 | 0.00 |
| 09/12/2016 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 8441 | 9 | 8 | 9 | 0.00 |
| 09/12/2016 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 8461 | 9 | 8 | 9 | 0.00 |
| 09/12/2016 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 8451 | 9 | 8 | 9 | 0.00 |
| 09/12/2016 | R202 On 02-February-17 | | | Bond Future | 243.25 | 242.3062 | 243.2458 | 242.3062 | 36,620.00 |
| 09/12/2016 | R202 On 02-February-17 | 251.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 02-February-17 | 251.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 02-February-17 | 251.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 02-February-17 | 251.73 | Put | Bond Future | 8484 | 9 | 8 | 9 | 0.00 |
| 09/12/2016 | R202 On 02-February-17 | 251.74 | Put | Bond Future | 8494 | 9 | 8 | 9 | 0.00 |
| 09/12/2016 | R202 On 02-February-17 | 251.72 | Put | Bond Future | 8474 | 9 | 8 | 9 | 0.00 |
| 09/12/2016 | R202 On 04-May-17 | | | Bond Future | 247.97 | 247.0167 | 247.9737 | 247.0167 | 0.00 |
| 09/12/2016 | R202 On 04-May-17 | 256.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 04-May-17 | 256.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 04-May-17 | 256.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 04-May-17 | 256.71 | Put | Bond Future | 8736 | 10 | 9 | 10 | 0.00 |
| 09/12/2016 | R202 On 04-May-17 | 256.72 | Put | Bond Future | 8746 | 10 | 9 | 10 | 0.00 |
| 09/12/2016 | R202 On 04-May-17 | 256.73 | Put | Bond Future | 8756 | 10 | 9 | 10 | 0.00 |
| 09/12/2016 | R202 On 03-August-17 | | | Bond Future | 249.28 | 248.3057 | 249.2785 | 248.3057 | 0.00 |
| 09/12/2016 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 9081 | 10 | 9 | 10 | 0.00 |
| 09/12/2016 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 9091 | 10 | 9 | 10 | 0.00 |
| 09/12/2016 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 9071 | 10 | 9 | 10 | 0.00 |
| 09/12/2016 | R203 On 02-February-17 | | | Bond Future | 7.71 | 103.6285 | 103.6030 | 103.6285 | 27,216.00 |
| 09/12/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 04-May-17 | | | Bond Future | 7.50 | 101.4636 | 101.4373 | 101.4636 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 232 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 03-August-17 | | | Bond Future | 4.66 | 103.6219 | 103.6219 | 103.6219 | 0.00 |
| 09/12/2016 | R203 On 03-August-17 | 4.87 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 02-February-17 | | | Bond Future | 7.91 | 101.2612 | 101.1873 | 101.2612 | 30,150.00 |
| 09/12/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 04-May-17 | | | Bond Future | 7.93 | 103.2235 | 103.1479 | 103.2235 | 0.00 |
| 09/12/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 456 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 463 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 03-August-17 | | | Bond Future | 7.89 | 101.2467 | 101.1682 | 101.2467 | 0.00 |
| 09/12/2016 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 427 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 606 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 599 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 02-February-17 | | | Bond Future | 8.17 | 98.2028 | 98.0968 | 98.2028 | 75,635.00 |
| 09/12/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1890 | 2 | 2 | 2 | 62.00 |
| 09/12/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 2623 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2647 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R207 On 04-May-17 | | | Bond Future | 8.21 | 100.1061 | 99.9977 | 100.1061 | 0.00 |
| 09/12/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 720 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 740 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | | | Bond Future | 8.22 | 98.4649 | 98.3529 | 98.4649 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 866 | 1 | 1 | 1 | 51.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1124 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 940 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 02-February-17 | | | Bond Future | 8.33 | 97.0258 | 96.9407 | 97.0258 | 33,611.00 |
| 09/12/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1287 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 300 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R208 On 04-May-17 | | | Bond Future | 8.37 | 95.5032 | 95.4160 | 95.5032 | 0.00 |
| 09/12/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1082 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 1052 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 03-August-17 | | | Bond Future | 8.39 | 97.4142 | 97.3240 | 97.4142 | 0.00 |
| 09/12/2016 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 1215 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 1200 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 1439 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 1455 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R209 On 02-February-17 | | | Bond Future | 9.53 | 73.5897 | 73.5933 | 73.5897 | 66,540.00 |
| 09/12/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 1677 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 1675 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 1608 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 04-May-17 | | | Bond Future | 9.57 | 71.8650 | 71.8684 | 71.8650 | 0.00 |
| 09/12/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 2389 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 2451 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 2419 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 3160 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 3122 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 3086 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R209 On 03-August-17 | | | Bond Future | 9.61 | 73.3030 | 73.3055 | 73.3030 | 0.00 |
| 09/12/2016 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 2993 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 3023 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 4114 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 4152 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 4191 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R210 On 02-February-17 | | | Bond Future | 186.09 | 186.1102 | 186.0922 | 186.1102 | 1,885.00 |
| 09/12/2016 | R210 On 02-February-17 | 190.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 02-February-17 | 190.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 02-February-17 | 190.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 02-February-17 | 190.84 | Put | Bond Future | 4748 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 02-February-17 | 190.86 | Put | Bond Future | 4768 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 02-February-17 | 190.85 | Put | Bond Future | 4758 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 04-May-17 | | | Bond Future | 187.39 | 187.4103 | 187.3913 | 187.4103 | 0.00 |
| 09/12/2016 | R210 On 04-May-17 | 192.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 04-May-17 | 192.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 04-May-17 | 192.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 04-May-17 | 192.31 | Put | Bond Future | 4919 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 04-May-17 | 192.33 | Put | Bond Future | 4939 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 04-May-17 | 192.32 | Put | Bond Future | 4929 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 03-August-17 | | | Bond Future | 191.15 | 191.1705 | 191.1489 | 191.1705 | 0.00 |
| 09/12/2016 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 03-August-17 | 196.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 5141 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 5151 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 5131 | 5 | 5 | 5 | 0.00 |
| 09/12/2016 | R212 On 02-February-17 | | | Bond Future | 145.68 | 145.5514 | 145.6769 | 145.5514 | 3,380.00 |
| 09/12/2016 | R212 On 02-February-17 | 149.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 02-February-17 | 149.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 02-February-17 | 149.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 02-February-17 | 149.29 | Put | Bond Future | 3613 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 02-February-17 | 149.28 | Put | Bond Future | 3603 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 02-February-17 | 149.27 | Put | Bond Future | 3593 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 04-May-17 | | | Bond Future | 148.51 | 148.3811 | 148.5086 | 148.3811 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R212 On 04-May-17 | 152.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 04-May-17 | 152.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 04-May-17 | 152.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 04-May-17 | 152.24 | Put | Bond Future | 3731 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 04-May-17 | 152.25 | Put | Bond Future | 3741 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 04-May-17 | 152.23 | Put | Bond Future | 3721 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 03-August-17 | | | Bond Future | 149.45 | 149.3264 | 149.4546 | 149.3264 | 0.00 |
| 09/12/2016 | R212 On 03-August-17 | 153.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 03-August-17 | 153.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 03-August-17 | 153.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2016 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 3885 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 3895 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 3905 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R213 On 02-February-17 | | | Bond Future | 9.34 | 84.9234 | 84.9615 | 84.9234 | 50,655.00 |
| 09/12/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 1914 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 1422 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 1452 | 1 | 1 | 1 | 0.00 |
| 09/12/2016 | R213 On 04-May-17 | | | Bond Future | 9.39 | 83.0171 | 83.0558 | 83.0171 | 0.00 |
| 09/12/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 2539 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 2571 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 2603 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 2709 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 03-August-17 | | | Bond Future | 9.42 | 84.6782 | 84.7165 | 84.6782 | 0.00 |
| 09/12/2016 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 3128 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 3159 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 3191 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 3707 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 3672 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 3743 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R214 On 02-February-17 | | | Bond Future | 9.59 | 73.9866 | 74.0265 | 73.9866 | 36,737.00 |
| 09/12/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 2037 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 2114 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 1512 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 1544 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 1481 | 2 | 1 | 2 | 0.00 |
| 09/12/2016 | R214 On 04-May-17 | | | Bond Future | 9.63 | 72.1221 | 72.1626 | 72.1221 | 0.00 |
| 09/12/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 2642 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 2709 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 2675 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 3116 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 3078 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 03-August-17 | | | Bond Future | 9.67 | 73.5652 | 73.6055 | 73.5652 | 0.00 |
| 09/12/2016 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 3207 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 3270 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 4291 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 4251 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 4331 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 02-February-17 | | | Bond Future | 9.65 | 95.0583 | 95.0634 | 95.0583 | 68,138.00 |
| 09/12/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 2989 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 09/12/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 1793 | 2 | 2 | 2 | 0.00 |
| 09/12/2016 | R248 On 04-May-17 | | | Bond Future | 9.69 | 92.4605 | 92.4654 | 92.4605 | 0.00 |
| 09/12/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 3754 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 3710 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 3667 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 4027 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 3933 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 03-August-17 | | | Bond Future | 9.73 | 94.3106 | 94.3144 | 94.3106 | 0.00 |
| 09/12/2016 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 4281 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 4322 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 4241 | 4 | 4 | 4 | 0.00 |
| 09/12/2016 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 5707 | 6 | 6 | 6 | 0.00 |
| 09/12/2016 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 5656 | 6 | 6 | 6 | 0.00 |
| 09/12/2016 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 5758 | 6 | 6 | 6 | 0.00 |