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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/07/2016 TO: 11/07/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 2025 On 04-August-16 | | | Bond Future | 127.95 | 127.9339 | 127.9474 | 127.9339 | 3,012.00 |
| 11/07/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 4087 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 4077 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 4097 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2025 On 03-November-16 | | | Bond Future | 130.38 | 130.3646 | 130.3774 | 130.3646 | 0.00 |
| 11/07/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2030 On 04-August-16 | | | Bond Future | 9.02 | 91.6251 | 92.3598 | 91.6251 | 27,010.00 |
| 11/07/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 7878 | 7 | 8 | 7 | 0.00 |
| 11/07/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2030 On 03-November-16 | | | Bond Future | 9.06 | 93.3606 | 94.1084 | 93.3606 | 0.00 |
| 11/07/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 1946 | 1 | 2 | 1 | 0.00 |
| 11/07/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 2015 | 1 | 2 | 1 | 0.00 |
| 11/07/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 2085 | 1 | 2 | 1 | 0.00 |
| 11/07/2016 | 2030 On 03-November-16 | 9.33 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2032 On 04-August-16 | | | Bond Future | 9.14 | 94.8116 | 95.6361 | 94.8116 | 13,640.00 |
| 11/07/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 761 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 789 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 1880 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 1931 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | 2032 On 03-November-16 | | | Bond Future | 9.18 | 92.4484 | 93.2879 | 92.4484 | 0.00 |
| 11/07/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 8396 | 8 | 8 | 8 | 0.00 |
| 11/07/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 8513 | 8 | 9 | 8 | 0.00 |
| 11/07/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 8454 | 8 | 8 | 8 | 0.00 |
| 11/07/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 448 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 439 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 430 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | 2032 On 02-February-17 | | | Bond Future | 9.21 | 94.2850 | 95.1396 | 94.2850 | 0.00 |
| 11/07/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 4923 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 5012 | 5 | 5 | 5 | 0.00 |
| 11/07/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 4967 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 2676 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 2706 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2033 On 04-August-16 | | | Bond Future | 108.54 | 108.5306 | 108.5420 | 108.5306 | 4,353.00 |
| 11/07/2016 | 2033 On 04-August-16 | 104.99 | Call | Bond Future | 3552 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2033 On 04-August-16 | 105.00 | Call | Bond Future | 3542 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2033 On 04-August-16 | 105.01 | Call | Bond Future | 3532 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2033 On 04-August-16 | 105.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2033 On 04-August-16 | 105.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2033 On 04-August-16 | 104.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2033 On 03-November-16 | | | Bond Future | 109.59 | 109.5758 | 109.5866 | 109.5758 | 0.00 |
| 11/07/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 407 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 427 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2037 On 04-August-16 | | | Bond Future | 9.27 | 92.2377 | 93.1877 | 92.2377 | 41,219.00 |
| 11/07/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 1522 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 1477 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 1568 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2037 On 03-November-16 | | | Bond Future | 9.31 | 93.9847 | 94.9520 | 93.9847 | 0.00 |
| 11/07/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 8819 | 8 | 9 | 8 | 0.00 |
| 11/07/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 8882 | 8 | 9 | 8 | 0.00 |
| 11/07/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 8945 | 8 | 9 | 8 | 0.00 |
| 11/07/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 597 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2037 On 02-February-17 | | | Bond Future | 9.34 | 91.5949 | 92.5798 | 91.5949 | 0.00 |
| 11/07/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 5608 | 5 | 6 | 5 | 0.00 |
| 11/07/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 5706 | 5 | 6 | 5 | 0.00 |
| 11/07/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 5657 | 5 | 6 | 5 | 0.00 |
| 11/07/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 2973 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2038 On 04-August-16 | | | Bond Future | 134.49 | 134.7078 | 134.4902 | 134.7078 | 21,368.00 |
| 11/07/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 5180 | 5 | 5 | 5 | 0.00 |
| 11/07/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 5190 | 5 | 5 | 5 | 0.00 |
| 11/07/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 5170 | 5 | 5 | 5 | 0.00 |
| 11/07/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2038 On 04-August-16 | 129.30 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2038 On 03-November-16 | | | Bond Future | 137.04 | 137.2672 | 137.0445 | 137.2672 | 0.00 |
| 11/07/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 714 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2040 On 04-August-16 | | | Bond Future | 9.32 | 96.1577 | 97.1769 | 96.1577 | 722.00 |
| 11/07/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 2535 | 2 | 3 | 2 | 0.00 |
| 11/07/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 2475 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 2417 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 840 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 901 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2040 On 03-November-16 | | | Bond Future | 9.36 | 97.9790 | 99.0167 | 97.9790 | 0.00 |
| 11/07/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 5107 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 5163 | 5 | 5 | 5 | 0.00 |
| 11/07/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 5052 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 2124 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 2093 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | 2044 On 04-August-16 | | | Bond Future | 9.35 | 93.2765 | 94.3058 | 93.2765 | 19,251.00 |
| 11/07/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 2391 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 2333 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 2275 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 981 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 1015 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | 2044 On 03-November-16 | | | Bond Future | 9.39 | 95.0432 | 96.0913 | 95.0432 | 285.00 |
| 11/07/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 9470 | 9 | 9 | 9 | 0.00 |
| 11/07/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 9536 | 9 | 10 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 9404 | 9 | 9 | 9 | 0.00 |
| 11/07/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 699 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2044 On 02-February-17 | | | Bond Future | 9.42 | 92.5493 | 93.6166 | 92.5493 | 0.00 |
| 11/07/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 6285 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 6232 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 6337 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 3189 | 4 | 3 | 4 | 0.00 |
| 11/07/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 3155 | 4 | 3 | 4 | 0.00 |
| 11/07/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 3223 | 4 | 3 | 4 | 0.00 |
| 11/07/2016 | 2046 On 04-August-16 | | | Bond Future | 134.67 | 134.6585 | 134.6732 | 134.6585 | 17,314.00 |
| 11/07/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 5673 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 5663 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 5653 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2046 On 03-November-16 | | | Bond Future | 135.73 | 135.7148 | 135.7287 | 135.7148 | 0.00 |
| 11/07/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 1361 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 1341 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 1351 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | 2050 On 04-August-16 | | | Bond Future | 143.53 | 143.5169 | 143.5326 | 143.5169 | 21,635.00 |
| 11/07/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 4413 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 4393 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 4403 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2050 On 04-August-16 | 139.12 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | 2050 On 03-November-16 | | | Bond Future | 146.26 | 146.2436 | 146.2584 | 146.2436 | 0.00 |
| 11/07/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 3272 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 3282 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 3262 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | AL37 On 04-August-16 | | | Index Future | 495.09 | 493.6640 | 495.0930 | 493.6640 | 15.00 |
| 11/07/2016 | AL37 On 03-November-16 | | | Index Future | 504.56 | 503.1150 | 504.5640 | 503.1150 | 0.00 |
| 11/07/2016 | AL7T On 04-August-16 | | | Index Future | 578.07 | 574.2810 | 578.0710 | 574.2810 | 11.00 |
| 11/07/2016 | AL7T On 03-November-16 | | | Index Future | 589.13 | 585.2750 | 589.1300 | 585.2750 | 0.00 |
| 11/07/2016 | ALBI On 04-August-16 | | | Index Future | 526.02 | 522.2790 | 526.0180 | 522.2790 | 727.00 |
| 11/07/2016 | ALBI On 03-November-16 | | | Index Future | 536.08 | 532.2780 | 536.0810 | 532.2780 | 12.00 |
| 11/07/2016 | ALBI On 02-February-17 | | | Index Future | 546.72 | 542.8480 | 546.7160 | 542.8480 | 0.00 |
| 11/07/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C038 On 31-January-38 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 11/07/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C214 On 28-February-41 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 11/07/2016 | EL28 On 04-August-16 | | | Bond Future | 132.58 | 132.6995 | 132.5806 | 132.6995 | 0.00 |
| 11/07/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 5721 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 5711 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 5701 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | EL28 On 03-November-16 | | | Bond Future | 133.44 | 133.5603 | 133.4380 | 133.5603 | 0.00 |
| 11/07/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 1288 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | EL28 On 03-November-16 | 132.17 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | ES33 On 04-August-16 | | | Bond Future | 10.15 | 80.9731 | 81.6858 | 80.9731 | 8,882.00 |
| 11/07/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 657 | 0 | 1 | 0 | 0.00 |
| 11/07/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 590 | 0 | 1 | 0 | 0.00 |
| 11/07/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 723 | 0 | 1 | 0 | 0.00 |
| 11/07/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 03-November-16 | | | Bond Future | 10.22 | 78.7141 | 79.4398 | 78.7141 | 0.00 |
| 11/07/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 6753 | 6 | 7 | 6 | 0.00 |
| 11/07/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 6637 | 6 | 7 | 6 | 0.00 |
| 11/07/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 6695 | 6 | 7 | 6 | 0.00 |
| 11/07/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 02-February-17 | | | Bond Future | 10.29 | 80.2778 | 81.0164 | 80.2778 | 0.00 |
| 11/07/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 2070 | 1 | 2 | 1 | 0.00 |
| 11/07/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 2007 | 1 | 2 | 1 | 0.00 |
| 11/07/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 1944 | 1 | 2 | 1 | 0.00 |
| 11/07/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | ES42 On 04-August-16 | | | Bond Future | 10.27 | 85.7057 | 86.5276 | 85.7057 | 7,270.00 |
| 11/07/2016 | ES42 On 03-November-16 | | | Bond Future | 10.34 | 83.0663 | 83.9032 | 83.0663 | 0.00 |
| 11/07/2016 | GOVI On 04-August-16 | | | GOVI | 523.62 | 520.1160 | 523.6150 | 520.1160 | 448.00 |
| 11/07/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 26150 | 0 | 3 | 0 | 0.00 |
| 11/07/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 26050 | 0 | 3 | 0 | 0.00 |
| 11/07/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 26250 | 0 | 3 | 0 | 0.00 |
| 11/07/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | GOVI On 03-November-16 | | | GOVI | 533.63 | 530.0740 | 533.6320 | 530.0740 | 137.00 |
| 11/07/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 575220 | 54 | 58 | 54 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 575120 | 54 | 58 | 54 | 0.00 |
| 11/07/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 575020 | 54 | 58 | 54 | 0.00 |
| 11/07/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | GOVI On 02-February-17 | | | GOVI | 544.22 | 540.6000 | 544.2190 | 540.6000 | 0.00 |
| 11/07/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 108990 | 7 | 11 | 7 | 0.00 |
| 11/07/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 108790 | 7 | 11 | 7 | 0.00 |
| 11/07/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 108890 | 7 | 11 | 7 | 0.00 |
| 11/07/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/07/2016 | IGOV On 04-August-16 | | | Index Future | 248.23 | 248.2200 | 248.2340 | 248.2200 | 1,059.00 |
| 11/07/2016 | IGOV On 03-November-16 | | | Index Future | 253.00 | 252.9870 | 252.9980 | 252.9870 | 24.00 |
| 11/07/2016 | IGOV On 02-February-17 | | | Index Future | 258.03 | 258.0260 | 258.0330 | 258.0260 | 0.00 |
| 11/07/2016 | ILBI On 04-August-16 | | | Index Future | 672.38 | 672.4890 | 672.3800 | 672.4890 | 156.00 |
| 11/07/2016 | ILBI On 03-November-16 | | | Index Future | 685.21 | 685.3200 | 685.2080 | 685.3200 | 0.00 |
| 11/07/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.08 | 100.0775 | 100.0770 | 100.0775 | 0.00 |
| 11/07/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.04 | 100.0454 | 100.0449 | 100.0454 | 0.00 |
| 11/07/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.70 | 99.7030 | 99.6981 | 99.7030 | 0.00 |
| 11/07/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.79 | 99.7929 | 99.7884 | 99.7929 | 0.00 |
| 11/07/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.11 | 100.1220 | 100.1094 | 100.1220 | 0.00 |
| 11/07/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.44 | 99.4550 | 99.4361 | 99.4550 | 0.00 |
| 11/07/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.15 | 99.1927 | 99.1518 | 99.1927 | 0.00 |
| 11/07/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.26 | 99.3180 | 99.2551 | 99.3180 | 0.00 |
| 11/07/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.19 | 98.4210 | 98.1861 | 98.4210 | 0.00 |
| 11/07/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.54 | 97.7828 | 97.5431 | 97.7828 | 0.00 |
| 11/07/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.86 | 97.1082 | 96.8621 | 97.1082 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.15 | 97.4033 | 97.1487 | 97.4033 | 0.00 |
| 11/07/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 98.15 | 98.7849 | 98.1492 | 98.7849 | 0.00 |
| 11/07/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 95.24 | 95.9014 | 95.2398 | 95.9014 | 0.00 |
| 11/07/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 94.01 | 94.6862 | 94.0083 | 94.6862 | 0.00 |
| 11/07/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 96.08 | 96.7520 | 96.0765 | 96.7520 | 0.00 |
| 11/07/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 11/07/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 11/07/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 11/07/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 11/07/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.38 | 92.6200 | 92.6200 | 92.6200 | 0.00 |
| 11/07/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 92.5900 | 92.5900 | 0.00 |
| 11/07/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.46 | 92.5400 | 92.5400 | 92.5400 | 0.00 |
| 11/07/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.49 | 92.5100 | 92.5100 | 92.5100 | 0.00 |
| 11/07/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.52 | 92.4800 | 92.4800 | 92.4800 | 0.00 |
| 11/07/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.56 | 92.4400 | 92.4400 | 92.4400 | 0.00 |
| 11/07/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.62 | 92.3800 | 92.3800 | 92.3800 | 0.00 |
| 11/07/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 92.3400 | 92.3400 | 0.00 |
| 11/07/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.72 | 92.2800 | 92.2800 | 92.2800 | 0.00 |
| 11/07/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.76 | 92.2400 | 92.2400 | 92.2400 | 0.00 |
| 11/07/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.80 | 92.2000 | 92.2000 | 92.2000 | 0.00 |
| 11/07/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.85 | 92.1500 | 92.1500 | 92.1500 | 0.00 |
| 11/07/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 11/07/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 11/07/2016 | R023 On 04-August-16 | | | Bond Future | 8.39 | 99.8496 | 100.2698 | 99.8496 | 11,610.00 |
| 11/07/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 414 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 431 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 1095 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R023 On 03-November-16 | | | Bond Future | 8.42 | 97.8096 | 98.2370 | 97.8096 | 607.00 |
| 11/07/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 6072 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 6153 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 6112 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R023 On 02-February-17 | | | Bond Future | 8.44 | 99.7524 | 100.1866 | 99.7524 | 0.00 |
| 11/07/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 3074 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 1260 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 1275 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 1245 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R035 On 04-August-16 | | | Bond Future | 9.22 | 99.9504 | 100.8588 | 99.9504 | 4,572.00 |
| 11/07/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 8997 | 8 | 9 | 8 | 0.00 |
| 11/07/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 9071 | 8 | 9 | 8 | 0.00 |
| 11/07/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 9145 | 8 | 9 | 8 | 0.00 |
| 11/07/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R035 On 03-November-16 | | | Bond Future | 9.26 | 97.3416 | 98.2665 | 97.3416 | 0.00 |
| 11/07/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 2550 | 2 | 3 | 2 | 0.00 |
| 11/07/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 2713 | 2 | 3 | 2 | 0.00 |
| 11/07/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 2632 | 2 | 3 | 2 | 0.00 |
| 11/07/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | | | Bond Future | 8.61 | 113.4467 | 114.1885 | 113.4467 | 96,020.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.20 | Call | Bond Future | 4296 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R186 On 04-August-16 | 8.85 | Call | Bond Future | 2191 | 2 | 2 | 2 | 750.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.90 | Call | Bond Future | 2462 | 2 | 2 | 2 | 500.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.60 | Call | Bond Future | 6958 | 6 | 7 | 6 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 9599 | 9 | 10 | 9 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.30 | Call | Bond Future | 4953 | 4 | 5 | 4 | 500.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.25 | Call | Bond Future | 4623 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.35 | Call | Bond Future | 5285 | 5 | 5 | 5 | 500.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.40 | Call | Bond Future | 5619 | 5 | 6 | 5 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.10 | Call | Bond Future | 3655 | 3 | 4 | 3 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.90 | Put | Bond Future | 371 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.20 | Put | Bond Future | 85 | 0 | 0 | 0 | 2,500.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.10 | Put | Bond Future | 145 | 0 | 0 | 0 | 2,500.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.60 | Put | Bond Future | 7 | 0 | 0 | 0 | 4,031.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 1619 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.85 | Put | Bond Future | 459 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,500.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 1527 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.25 | Put | Bond Future | 65 | 0 | 0 | 0 | 1,000.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.35 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.30 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R186 On 04-August-16 | 9.40 | Put | Bond Future | 27 | 0 | 0 | 0 | 3,569.00 |
| 11/07/2016 | R186 On 03-November-16 | | | Bond Future | 8.64 | 115.5952 | 116.3502 | 115.5952 | 1,253.00 |
| 11/07/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 7412 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 3714 | 3 | 4 | 3 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 5945 | 5 | 6 | 5 | 1,425.00 |
| 11/07/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 4884 | 4 | 5 | 4 | 1,425.00 |
| 11/07/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 3669 | 3 | 4 | 3 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 3760 | 3 | 4 | 3 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 7702 | 7 | 8 | 7 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 404 | 1 | 0 | 1 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 365 | 0 | 0 | 0 | 5,000.00 |
| 11/07/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 1467 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 1443 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 971 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 1491 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R197 On 04-August-16 | | | Bond Future | 299.51 | 299.4766 | 299.5077 | 299.4766 | 1,608.00 |
| 11/07/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 5528 | 5 | 6 | 5 | 0.00 |
| 11/07/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 5548 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 5538 | 6 | 6 | 6 | 0.00 |
| 11/07/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R197 On 03-November-16 | | | Bond Future | 305.20 | 305.1665 | 305.1958 | 305.1665 | 0.00 |
| 11/07/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 1626 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 04-August-16 | | | Bond Future | 249.50 | 249.4689 | 249.4955 | 249.4689 | 37,066.00 |
| 11/07/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 6616 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 6624 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 6633 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 378 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 03-November-16 | | | Bond Future | 254.23 | 254.2087 | 254.2339 | 254.2087 | 0.00 |
| 11/07/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 384 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 03-November-16 | 253.86 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 04-August-16 | | | Bond Future | 7.46 | 104.0675 | 104.1281 | 104.0675 | 58,231.00 |
| 11/07/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 03-November-16 | | | Bond Future | 7.37 | 101.8667 | 101.9276 | 101.8667 | 0.00 |
| 11/07/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 1193 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 1209 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 02-February-17 | | | Bond Future | 7.11 | 103.8902 | 103.9505 | 103.8902 | 0.00 |
| 11/07/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 434 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 429 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 04-August-16 | | | Bond Future | 7.82 | 101.3076 | 101.4507 | 101.3076 | 33,282.00 |
| 11/07/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 372 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 03-November-16 | | | Bond Future | 7.83 | 103.2262 | 103.3712 | 103.2262 | 656.00 |
| 11/07/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 2644 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 2626 | 2 | 3 | 2 | 0.00 |
| 11/07/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 2662 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 02-February-17 | | | Bond Future | 7.80 | 101.2348 | 101.3809 | 101.2348 | 0.00 |
| 11/07/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R207 On 04-August-16 | | | Bond Future | 8.04 | 97.9804 | 98.1744 | 97.9804 | 74,649.00 |
| 11/07/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 329 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 476 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 460 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 444 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | | | Bond Future | 8.06 | 98.1757 | 98.3748 | 98.1757 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2428 | 2 | 2 | 2 | 62.00 |
| 11/07/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 3070 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 3091 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 175 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R208 On 04-August-16 | | | Bond Future | 8.19 | 96.7035 | 96.9473 | 96.7035 | 48,487.00 |
| 11/07/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 251 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 921 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R208 On 03-November-16 | | | Bond Future | 8.22 | 95.1323 | 95.3800 | 95.1323 | 46.00 |
| 11/07/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 4652 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 4715 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 4683 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R208 On 02-February-17 | | | Bond Future | 8.23 | 97.0221 | 97.2730 | 97.0221 | 0.00 |
| 11/07/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 2179 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 2157 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 2201 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | | | Bond Future | 9.17 | 75.0987 | 75.8559 | 75.0987 | 55,153.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1407 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 9258 | 9 | 9 | 9 | 5,624.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.70 | Call | Bond Future | 3792 | 3 | 4 | 3 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 10.29 | Call | Bond Future | 7412 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 3206 | 3 | 3 | 3 | 5,624.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.40 | Call | Bond Future | 2130 | 2 | 2 | 2 | 250.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 862 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R209 On 04-August-16 | 10.29 | Put | Bond Future | 5 | 0 | 0 | 0 | 250.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.70 | Put | Bond Future | 143 | 0 | 0 | 0 | 250.00 |
| 11/07/2016 | R209 On 04-August-16 | 9.40 | Put | Bond Future | 520 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R209 On 03-November-16 | | | Bond Future | 9.21 | 73.3704 | 74.1414 | 73.3704 | 0.00 |
| 11/07/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 7300 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 7405 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 7353 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 460 | 1 | 0 | 1 | 5,000.00 |
| 11/07/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 451 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R209 On 02-February-17 | | | Bond Future | 9.24 | 74.8280 | 75.6130 | 74.8280 | 0.00 |
| 11/07/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 4480 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 4562 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 4521 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 2458 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 2431 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 2405 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R210 On 04-August-16 | | | Bond Future | 189.22 | 189.3941 | 189.2226 | 189.3941 | 2,571.00 |
| 11/07/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 7713 | 8 | 8 | 8 | 0.00 |
| 11/07/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 7723 | 8 | 8 | 8 | 0.00 |
| 11/07/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 7703 | 8 | 8 | 8 | 0.00 |
| 11/07/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R210 On 03-November-16 | | | Bond Future | 190.54 | 190.7156 | 190.5393 | 190.7156 | 0.00 |
| 11/07/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 1619 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 1629 | 2 | 2 | 2 | 0.00 |
| 11/07/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R211 On 04-August-16 | | | Bond Future | 139.88 | 139.8675 | 139.8807 | 139.8675 | 62.00 |
| 11/07/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 2791 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 2811 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 2801 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R211 On 03-November-16 | | | Bond Future | 142.54 | 142.5250 | 142.5373 | 142.5250 | 0.00 |
| 11/07/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R212 On 04-August-16 | | | Bond Future | 146.27 | 146.2505 | 146.2659 | 146.2505 | 4,218.00 |
| 11/07/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 3836 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 3846 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R212 On 03-November-16 | | | Bond Future | 149.04 | 149.0292 | 149.0439 | 149.0292 | 0.00 |
| 11/07/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 934 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 924 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R213 On 04-August-16 | | | Bond Future | 9.06 | 85.9270 | 86.6375 | 85.9270 | 44,423.00 |
| 11/07/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 922 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 1367 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 1327 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 1288 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R213 On 03-November-16 | | | Bond Future | 9.10 | 84.0037 | 84.7270 | 84.0037 | 0.00 |
| 11/07/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 7606 | 7 | 8 | 7 | 0.00 |
| 11/07/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 7552 | 7 | 8 | 7 | 0.00 |
| 11/07/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 7498 | 7 | 7 | 7 | 0.00 |
| 11/07/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 384 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 391 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R213 On 02-February-17 | | | Bond Future | 9.13 | 85.6723 | 86.4084 | 85.6723 | 0.00 |
| 11/07/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 4292 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 4372 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 4332 | 4 | 4 | 4 | 0.00 |
| 11/07/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 2456 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 2403 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 2429 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | | | Bond Future | 9.26 | 75.4933 | 76.2846 | 75.4933 | 30,086.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1360 | 1 | 1 | 1 | 1,300.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 13034 | 12 | 13 | 12 | 5,610.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1206 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 7183 | 6 | 7 | 6 | 5,610.00 |
| 11/07/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 39 | 0 | 0 | 0 | 1,300.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 1072 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 1217 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 1295 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 1256 | 2 | 1 | 2 | 0.00 |
| 11/07/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 5720 | 7 | 6 | 7 | 0.00 |
| 11/07/2016 | R214 On 03-November-16 | | | Bond Future | 9.30 | 73.6260 | 74.4317 | 73.6260 | 3,395.00 |
| 11/07/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 7584 | 7 | 8 | 7 | 0.00 |
| 11/07/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 7692 | 7 | 8 | 7 | 0.00 |
| 11/07/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 7638 | 7 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/07/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 500 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 491 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 11/07/2016 | R214 On 02-February-17 | | | Bond Future | 9.33 | 75.0884 | 75.9089 | 75.0884 | 0.00 |
| 11/07/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 4936 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 4893 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 4979 | 4 | 5 | 4 | 0.00 |
| 11/07/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 2491 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 2518 | 3 | 3 | 3 | 0.00 |
| 11/07/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 2463 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R248 On 04-August-16 | | | Bond Future | 9.33 | 96.8775 | 97.9816 | 96.8775 | 57,887.00 |
| 11/07/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1290 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1208 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 1985 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 2041 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 2099 | 3 | 2 | 3 | 0.00 |
| 11/07/2016 | R248 On 03-November-16 | | | Bond Future | 9.37 | 94.2739 | 95.3982 | 94.2739 | 1,529.00 |
| 11/07/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 9626 | 9 | 10 | 9 | 0.00 |
| 11/07/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 9559 | 9 | 10 | 9 | 0.00 |
| 11/07/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 9492 | 9 | 9 | 9 | 0.00 |
| 11/07/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 11/07/2016 | R248 On 02-February-17 | | | Bond Future | 9.41 | 96.1465 | 97.2916 | 96.1465 | 0.00 |
| 11/07/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 6560 | 6 | 7 | 6 | 0.00 |
| 11/07/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 6614 | 6 | 7 | 6 | 0.00 |
| 11/07/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 6669 | 6 | 7 | 6 | 0.00 |
| 11/07/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 3279 | 4 | 3 | 4 | 0.00 |
| 11/07/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 3313 | 4 | 3 | 4 | 0.00 |
| 11/07/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 3245 | 4 | 3 | 4 | 0.00 |