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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 1409 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 2025 On 02-February-17 | | | Bond Future | 128.89 | 128.9182 | 128.8940 | 128.9182 | 3,255.00 |
| 21/11/2016 | 2025 On 02-February-17 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 02-February-17 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 02-February-17 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 02-February-17 | 129.99 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 21/11/2016 | 2025 On 02-February-17 | 130.00 | Put | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 21/11/2016 | 2025 On 02-February-17 | 130.01 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 21/11/2016 | 2025 On 04-May-17 | | | Bond Future | 131.41 | 131.4410 | 131.4128 | 131.4410 | 0.00 |
| 21/11/2016 | 2025 On 04-May-17 | 132.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 04-May-17 | 132.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 04-May-17 | 132.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 04-May-17 | 132.57 | Put | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 21/11/2016 | 2025 On 04-May-17 | 132.58 | Put | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 21/11/2016 | 2025 On 04-May-17 | 132.56 | Put | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 21/11/2016 | 2025 On 03-August-17 | | | Bond Future | 132.73 | 132.7620 | 132.7320 | 132.7620 | 0.00 |
| 21/11/2016 | 2025 On 03-August-17 | 133.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 03-August-17 | 133.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 03-August-17 | 133.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2025 On 03-August-17 | 133.96 | Put | Bond Future | 1228 | 1 | 1228 | 1 | 0.00 |
| 21/11/2016 | 2025 On 03-August-17 | 133.97 | Put | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 21/11/2016 | 2025 On 03-August-17 | 133.98 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 21/11/2016 | 2030 On 02-February-17 | | | Bond Future | 9.39 | 89.8172 | 9.3887 | 89.8172 | 33,723.00 |
| 21/11/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 612 | 1 | 612 | 1 | 0.00 |
| 21/11/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 21/11/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 21/11/2016 | 2030 On 04-May-17 | | | Bond Future | 9.44 | 91.5697 | 9.4395 | 91.5697 | 0.00 |
| 21/11/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 21/11/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 815 | 1 | 815 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 21/11/2016 | 2030 On 03-August-17 | | | Bond Future | 9.48 | 89.4062 | 9.4845 | 89.4062 | 0.00 |
| 21/11/2016 | 2030 On 03-August-17 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 03-August-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 03-August-17 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2030 On 03-August-17 | 9.34 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 21/11/2016 | 2030 On 03-August-17 | 9.33 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 21/11/2016 | 2030 On 03-August-17 | 9.35 | Put | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 21/11/2016 | 2032 On 02-February-17 | | | Bond Future | 9.51 | 92.8754 | 9.5107 | 92.8754 | 18,016.00 |
| 21/11/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 2117 | 2 | 2117 | 2 | 0.00 |
| 21/11/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 21/11/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 2154 | 2 | 2154 | 2 | 0.00 |
| 21/11/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 21/11/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 21/11/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 21/11/2016 | 2032 On 04-May-17 | | | Bond Future | 9.56 | 90.5278 | 9.5603 | 90.5278 | 0.00 |
| 21/11/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 21/11/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 21/11/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 21/11/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 21/11/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 21/11/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 21/11/2016 | 2032 On 03-August-17 | | | Bond Future | 9.60 | 92.3507 | 9.6027 | 92.3507 | 0.00 |
| 21/11/2016 | 2032 On 03-August-17 | 9.43 | Call | Bond Future | 3357 | 3 | 3357 | 3 | 0.00 |
| 21/11/2016 | 2032 On 03-August-17 | 9.45 | Call | Bond Future | 3425 | 3 | 3425 | 3 | 0.00 |
| 21/11/2016 | 2032 On 03-August-17 | 9.44 | Call | Bond Future | 3391 | 3 | 3391 | 3 | 0.00 |
| 21/11/2016 | 2032 On 03-August-17 | 9.45 | Put | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 21/11/2016 | 2032 On 03-August-17 | 9.43 | Put | Bond Future | 4610 | 5 | 4610 | 5 | 0.00 |
| 21/11/2016 | 2032 On 03-August-17 | 9.44 | Put | Bond Future | 4570 | 5 | 4570 | 5 | 0.00 |
| 21/11/2016 | 2033 On 02-February-17 | | | Bond Future | 107.86 | 107.8827 | 107.8628 | 107.8827 | 5,474.00 |
| 21/11/2016 | 2033 On 02-February-17 | 109.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 02-February-17 | 109.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 02-February-17 | 109.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 02-February-17 | 109.71 | Put | Bond Future | 1847 | 2 | 1847 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 2033 On 02-February-17 | 109.72 | Put | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 21/11/2016 | 2033 On 02-February-17 | 109.70 | Put | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 21/11/2016 | 2033 On 04-May-17 | | | Bond Future | 108.93 | 108.9546 | 108.9314 | 108.9546 | 0.00 |
| 21/11/2016 | 2033 On 04-May-17 | 110.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 04-May-17 | 110.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 04-May-17 | 110.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 04-May-17 | 110.84 | Put | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 21/11/2016 | 2033 On 04-May-17 | 110.85 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 21/11/2016 | 2033 On 04-May-17 | 110.83 | Put | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 21/11/2016 | 2033 On 03-August-17 | | | Bond Future | 111.13 | 111.1540 | 111.1295 | 111.1540 | 0.00 |
| 21/11/2016 | 2033 On 03-August-17 | 113.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 03-August-17 | 113.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 03-August-17 | 113.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2033 On 03-August-17 | 113.12 | Put | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 21/11/2016 | 2033 On 03-August-17 | 113.13 | Put | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 21/11/2016 | 2033 On 03-August-17 | 113.14 | Put | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 21/11/2016 | 2037 On 02-February-17 | | | Bond Future | 9.71 | 89.6132 | 9.7096 | 89.6132 | 45,061.00 |
| 21/11/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 21/11/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 21/11/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 2258 | 2 | 2258 | 2 | 0.00 |
| 21/11/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 21/11/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 21/11/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 21/11/2016 | 2037 On 04-May-17 | | | Bond Future | 9.76 | 91.3618 | 9.7618 | 91.3618 | 0.00 |
| 21/11/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 21/11/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 21/11/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 21/11/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 21/11/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 21/11/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 21/11/2016 | 2037 On 03-August-17 | | | Bond Future | 9.81 | 88.9436 | 9.8090 | 88.9436 | 0.00 |
| 21/11/2016 | 2037 On 03-August-17 | 9.58 | Call | Bond Future | 3602 | 4 | 3602 | 4 | 0.00 |
| 21/11/2016 | 2037 On 03-August-17 | 9.57 | Call | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 21/11/2016 | 2037 On 03-August-17 | 9.56 | Call | Bond Future | 3530 | 4 | 3530 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 2037 On 03-August-17 | 9.56 | Put | Bond Future | 5520 | 6 | 5520 | 6 | 0.00 |
| 21/11/2016 | 2037 On 03-August-17 | 9.57 | Put | Bond Future | 5474 | 5 | 5474 | 5 | 0.00 |
| 21/11/2016 | 2037 On 03-August-17 | 9.58 | Put | Bond Future | 5428 | 5 | 5428 | 5 | 0.00 |
| 21/11/2016 | 2038 On 02-February-17 | | | Bond Future | 134.09 | 134.1194 | 134.0942 | 134.1194 | 22,835.00 |
| 21/11/2016 | 2038 On 02-February-17 | 137.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 02-February-17 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 02-February-17 | 137.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 02-February-17 | 137.05 | Put | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 21/11/2016 | 2038 On 02-February-17 | 137.06 | Put | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |
| 21/11/2016 | 2038 On 02-February-17 | 137.07 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 21/11/2016 | 2038 On 04-May-17 | | | Bond Future | 136.71 | 136.7438 | 136.7146 | 136.7438 | 0.00 |
| 21/11/2016 | 2038 On 04-May-17 | 139.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 04-May-17 | 139.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 04-May-17 | 139.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 04-May-17 | 139.78 | Put | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 21/11/2016 | 2038 On 04-May-17 | 139.79 | Put | Bond Future | 3075 | 3 | 3075 | 3 | 0.00 |
| 21/11/2016 | 2038 On 04-May-17 | 139.77 | Put | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |
| 21/11/2016 | 2038 On 03-August-17 | | | Bond Future | 137.97 | 138.0052 | 137.9742 | 138.0052 | 0.00 |
| 21/11/2016 | 2038 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 03-August-17 | 141.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2038 On 03-August-17 | 141.17 | Put | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 21/11/2016 | 2038 On 03-August-17 | 141.16 | Put | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 21/11/2016 | 2038 On 03-August-17 | 141.18 | Put | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 21/11/2016 | 2040 On 02-February-17 | | | Bond Future | 9.74 | 93.5188 | 9.7390 | 93.5188 | 8,238.00 |
| 21/11/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 21/11/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 21/11/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 21/11/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 21/11/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 3244 | 3 | 3244 | 3 | 0.00 |
| 21/11/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 21/11/2016 | 2040 On 04-May-17 | | | Bond Future | 9.79 | 95.3436 | 9.7905 | 95.3436 | 0.00 |
| 21/11/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 3291 | 3 | 3291 | 3 | 0.00 |
| 21/11/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 3251 | 3 | 3251 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 3212 | 3 | 3212 | 3 | 0.00 |
| 21/11/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 21/11/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 4684 | 5 | 4684 | 5 | 0.00 |
| 21/11/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 4588 | 5 | 4588 | 5 | 0.00 |
| 21/11/2016 | 2040 On 03-August-17 | | | Bond Future | 9.84 | 92.7551 | 9.8371 | 92.7551 | 0.00 |
| 21/11/2016 | 2040 On 03-August-17 | 9.61 | Call | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 21/11/2016 | 2040 On 03-August-17 | 9.62 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 21/11/2016 | 2040 On 03-August-17 | 9.63 | Call | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 21/11/2016 | 2040 On 03-August-17 | 9.62 | Put | Bond Future | 5857 | 6 | 5857 | 6 | 0.00 |
| 21/11/2016 | 2040 On 03-August-17 | 9.63 | Put | Bond Future | 5809 | 6 | 5809 | 6 | 0.00 |
| 21/11/2016 | 2040 On 03-August-17 | 9.61 | Put | Bond Future | 5906 | 6 | 5906 | 6 | 0.00 |
| 21/11/2016 | 2044 On 02-February-17 | | | Bond Future | 9.74 | 90.8913 | 9.7373 | 90.8913 | 20,659.00 |
| 21/11/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 21/11/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 21/11/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |
| 21/11/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 2459 | 2 | 2459 | 2 | 0.00 |
| 21/11/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 2501 | 3 | 2501 | 3 | 0.00 |
| 21/11/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 2543 | 3 | 2543 | 3 | 0.00 |
| 21/11/2016 | 2044 On 04-May-17 | | | Bond Future | 9.79 | 92.6647 | 9.7865 | 92.6647 | 0.00 |
| 21/11/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 21/11/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 3526 | 4 | 3526 | 4 | 0.00 |
| 21/11/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 3444 | 4 | 3444 | 4 | 0.00 |
| 21/11/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 4501 | 4 | 4501 | 4 | 0.00 |
| 21/11/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 4454 | 4 | 4454 | 4 | 0.00 |
| 21/11/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 4548 | 5 | 4548 | 5 | 0.00 |
| 21/11/2016 | 2044 On 03-August-17 | | | Bond Future | 9.83 | 90.1476 | 9.8311 | 90.1476 | 0.00 |
| 21/11/2016 | 2044 On 03-August-17 | 9.64 | Call | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |
| 21/11/2016 | 2044 On 03-August-17 | 9.62 | Call | Bond Future | 4091 | 4 | 4091 | 4 | 0.00 |
| 21/11/2016 | 2044 On 03-August-17 | 9.63 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 21/11/2016 | 2044 On 03-August-17 | 9.62 | Put | Bond Future | 5929 | 6 | 5929 | 6 | 0.00 |
| 21/11/2016 | 2044 On 03-August-17 | 9.63 | Put | Bond Future | 5880 | 6 | 5880 | 6 | 0.00 |
| 21/11/2016 | 2044 On 03-August-17 | 9.64 | Put | Bond Future | 5832 | 6 | 5832 | 6 | 0.00 |
| 21/11/2016 | 2046 On 02-February-17 | | | Bond Future | 133.85 | 133.8775 | 133.8528 | 133.8775 | 18,352.00 |
| 21/11/2016 | 2046 On 02-February-17 | 137.13 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 2046 On 02-February-17 | 137.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 02-February-17 | 137.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 02-February-17 | 137.14 | Put | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 21/11/2016 | 2046 On 02-February-17 | 137.15 | Put | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 21/11/2016 | 2046 On 02-February-17 | 137.13 | Put | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 21/11/2016 | 2046 On 04-May-17 | | | Bond Future | 134.94 | 134.9693 | 134.9405 | 134.9693 | 0.00 |
| 21/11/2016 | 2046 On 04-May-17 | 138.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 04-May-17 | 138.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 04-May-17 | 138.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 04-May-17 | 138.33 | Put | Bond Future | 3390 | 3 | 3390 | 3 | 0.00 |
| 21/11/2016 | 2046 On 04-May-17 | 138.34 | Put | Bond Future | 3400 | 3 | 3400 | 3 | 0.00 |
| 21/11/2016 | 2046 On 04-May-17 | 138.32 | Put | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 21/11/2016 | 2046 On 03-August-17 | | | Bond Future | 137.66 | 137.6940 | 137.6636 | 137.6940 | 0.00 |
| 21/11/2016 | 2046 On 03-August-17 | 141.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 03-August-17 | 141.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 03-August-17 | 141.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2046 On 03-August-17 | 141.19 | Put | Bond Future | 3526 | 3 | 3526 | 3 | 0.00 |
| 21/11/2016 | 2046 On 03-August-17 | 141.17 | Put | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 21/11/2016 | 2046 On 03-August-17 | 141.18 | Put | Bond Future | 3516 | 3 | 3516 | 3 | 0.00 |
| 21/11/2016 | 2050 On 02-February-17 | | | Bond Future | 142.15 | 142.1772 | 142.1506 | 142.1772 | 24,754.00 |
| 21/11/2016 | 2050 On 02-February-17 | 144.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 02-February-17 | 144.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 02-February-17 | 144.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 02-February-17 | 144.97 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 21/11/2016 | 2050 On 02-February-17 | 144.98 | Put | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 21/11/2016 | 2050 On 02-February-17 | 144.96 | Put | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 21/11/2016 | 2050 On 04-May-17 | | | Bond Future | 144.93 | 144.9593 | 144.9285 | 144.9593 | 0.00 |
| 21/11/2016 | 2050 On 04-May-17 | 147.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 04-May-17 | 147.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 04-May-17 | 147.83 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 04-May-17 | 147.84 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 21/11/2016 | 2050 On 04-May-17 | 147.85 | Put | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 21/11/2016 | 2050 On 04-May-17 | 147.83 | Put | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 21/11/2016 | 2050 On 03-August-17 | | | Bond Future | 146.19 | 146.2242 | 146.1915 | 146.2242 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | 2050 On 03-August-17 | 149.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 03-August-17 | 149.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 03-August-17 | 149.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | 2050 On 03-August-17 | 149.22 | Put | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 21/11/2016 | 2050 On 03-August-17 | 149.24 | Put | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 21/11/2016 | 2050 On 03-August-17 | 149.23 | Put | Bond Future | 3039 | 3 | 3039 | 3 | 0.00 |
| 21/11/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | AL37 On 02-February-17 | | | Index Future | 511.07 | 510.9660 | 511.0720 | 510.9660 | 7.00 |
| 21/11/2016 | AL37 On 04-May-17 | | | Index Future | 521.03 | 520.9330 | 521.0260 | 520.9330 | 0.00 |
| 21/11/2016 | AL37 On 03-August-17 | | | Index Future | 531.51 | 531.4180 | 531.5070 | 531.4180 | 0.00 |
| 21/11/2016 | AL7T On 02-February-17 | | | Index Future | 589.28 | 588.8520 | 589.2750 | 588.8520 | 2.00 |
| 21/11/2016 | AL7T On 04-May-17 | | | Index Future | 600.75 | 600.3390 | 600.7520 | 600.3390 | 0.00 |
| 21/11/2016 | AL7T On 03-August-17 | | | Index Future | 612.84 | 612.4230 | 612.8370 | 612.4230 | 0.00 |
| 21/11/2016 | ALBI On 02-February-17 | | | Index Future | 534.93 | 534.9560 | 534.9270 | 534.9560 | 751.00 |
| 21/11/2016 | ALBI On 04-May-17 | | | Index Future | 545.35 | 545.3910 | 545.3460 | 545.3910 | 0.00 |
| 21/11/2016 | ALBI On 03-August-17 | | | Index Future | 556.32 | 556.3690 | 556.3170 | 556.3690 | 0.00 |
| 21/11/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C197 On 07-December-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 21/11/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/11/2016 | EL28 On 02-February-17 | | | Bond Future | 129.77 | 129.7903 | 129.7686 | 129.7903 | 0.00 |
| 21/11/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 5331 | 5 | 5331 | 5 | 0.00 |
| 21/11/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 5341 | 5 | 5341 | 5 | 0.00 |
| 21/11/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 21/11/2016 | EL28 On 04-May-17 | | | Bond Future | 130.62 | 130.6480 | 130.6225 | 130.6480 | 0.00 |
| 21/11/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 7277 | 7 | 7277 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 7287 | 7 | 7287 | 7 | 0.00 |
| 21/11/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 7297 | 7 | 7297 | 7 | 0.00 |
| 21/11/2016 | EL28 On 03-August-17 | | | Bond Future | 133.26 | 133.2856 | 133.2585 | 133.2856 | 0.00 |
| 21/11/2016 | EL28 On 03-August-17 | 135.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 03-August-17 | 135.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 03-August-17 | 135.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | EL28 On 03-August-17 | 135.17 | Put | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 21/11/2016 | EL28 On 03-August-17 | 135.16 | Put | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 21/11/2016 | EL28 On 03-August-17 | 135.18 | Put | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 21/11/2016 | ES33 On 02-February-17 | | | Bond Future | 10.63 | 78.8876 | 10.6287 | 78.8876 | 8,849.00 |
| 21/11/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 21/11/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 21/11/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 21/11/2016 | ES33 On 04-May-17 | | | Bond Future | 10.71 | 76.6326 | 10.7102 | 76.6326 | 0.00 |
| 21/11/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 1003 | 1 | 1003 | 1 | 0.00 |
| 21/11/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 21/11/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 21/11/2016 | ES33 On 03-August-17 | | | Bond Future | 10.79 | 78.1756 | 10.7851 | 78.1756 | 0.00 |
| 21/11/2016 | ES33 On 03-August-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 03-August-17 | 10.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 03-August-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | ES33 On 03-August-17 | 10.53 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 21/11/2016 | ES33 On 03-August-17 | 10.55 | Put | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 21/11/2016 | ES33 On 03-August-17 | 10.54 | Put | Bond Future | 1522 | 1 | 1522 | 1 | 0.00 |
| 21/11/2016 | ES42 On 02-February-17 | | | Bond Future | 10.74 | 83.0990 | 10.7440 | 83.0990 | 8,777.00 |
| 21/11/2016 | ES42 On 04-May-17 | | | Bond Future | 10.82 | 80.4574 | 10.8249 | 80.4574 | 0.00 |
| 21/11/2016 | ES42 On 03-August-17 | | | Bond Future | 10.90 | 82.0777 | 10.8981 | 82.0777 | 0.00 |
| 21/11/2016 | GOVI On 02-February-17 | | | GOVI | 532.77 | 532.7760 | 532.7720 | 532.7760 | 486.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 5580 | 1 | 5580 | 1 | 0.00 |
| 21/11/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 5680 | 1 | 5680 | 1 | 0.00 |
| 21/11/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 5480 | 1 | 5480 | 1 | 0.00 |
| 21/11/2016 | GOVI On 04-May-17 | | | GOVI | 543.15 | 543.1690 | 543.1490 | 543.1690 | 0.00 |
| 21/11/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2809490 | 281 | 2809490 | 281 | 0.00 |
| 21/11/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2809590 | 281 | 2809590 | 281 | 0.00 |
| 21/11/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2809690 | 281 | 2809690 | 281 | 0.00 |
| 21/11/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 03-August-17 | | | GOVI | 554.08 | 554.1020 | 554.0760 | 554.1020 | 0.00 |
| 21/11/2016 | GOVI On 03-August-17 | 561.11 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 03-August-17 | 561.10 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 03-August-17 | 561.09 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | GOVI On 03-August-17 | 561.11 | Put | GOVI | 70340 | 7 | 70340 | 7 | 0.00 |
| 21/11/2016 | GOVI On 03-August-17 | 561.09 | Put | GOVI | 70140 | 7 | 70140 | 7 | 0.00 |
| 21/11/2016 | GOVI On 03-August-17 | 561.10 | Put | GOVI | 70240 | 7 | 70240 | 7 | 0.00 |
| 21/11/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 21/11/2016 | IGOV On 02-February-17 | | | Index Future | 251.41 | 251.5430 | 251.4080 | 251.5430 | 1,070.00 |
| 21/11/2016 | IGOV On 04-May-17 | | | Index Future | 256.32 | 256.4660 | 256.3200 | 256.4660 | 0.00 |
| 21/11/2016 | IGOV On 03-August-17 | | | Index Future | 261.49 | 261.6430 | 261.4910 | 261.6430 | 0.00 |
| 21/11/2016 | ILBI On 02-February-17 | | | Index Future | 681.62 | 681.7370 | 681.6190 | 681.7370 | 155.00 |
| 21/11/2016 | ILBI On 04-May-17 | | | Index Future | 694.87 | 694.9900 | 694.8670 | 694.9900 | 0.00 |
| 21/11/2016 | ILBI On 03-August-17 | | | Index Future | 708.55 | 708.6700 | 708.5450 | 708.6700 | 0.00 |
| 21/11/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.07 | 100.0687 | 100.0687 | 100.0687 | 0.00 |
| 21/11/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.01 | 100.0148 | 100.0135 | 100.0148 | 0.00 |
| 21/11/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.65 | 99.6542 | 99.6519 | 99.6542 | 0.00 |
| 21/11/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.73 | 99.7370 | 99.7303 | 99.7370 | 0.00 |
| 21/11/2016 | IS01 On 21-December-17 | | | Interest Rate Swap | 100.06 | 100.0699 | 100.0615 | 100.0699 | 0.00 |
| 21/11/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.08 | 100.0929 | 100.0844 | 100.0929 | 0.00 |
| 21/11/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.43 | 99.4373 | 99.4288 | 99.4373 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.16 | 99.1700 | 99.1614 | 99.1700 | 0.00 |
| 21/11/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.30 | 99.3077 | 99.2966 | 99.3077 | 0.00 |
| 21/11/2016 | IS02 On 21-December-18 | | | Interest Rate Swap | 99.86 | 99.8800 | 99.8600 | 99.8800 | 0.00 |
| 21/11/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.80 | 98.8484 | 98.7998 | 98.8484 | 0.00 |
| 21/11/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 98.20 | 98.2602 | 98.2031 | 98.2602 | 0.00 |
| 21/11/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 97.58 | 97.6415 | 97.5757 | 97.6415 | 0.00 |
| 21/11/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.92 | 97.9958 | 97.9200 | 97.9958 | 0.00 |
| 21/11/2016 | IS05 On 21-December-21 | | | Interest Rate Swap | 100.21 | 100.2964 | 100.2129 | 100.2964 | 50.00 |
| 21/11/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 99.79 | 99.8975 | 99.7894 | 99.8975 | 0.00 |
| 21/11/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 96.96 | 97.0717 | 96.9591 | 97.0717 | 0.00 |
| 21/11/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 95.81 | 95.9266 | 95.8106 | 95.9266 | 0.00 |
| 21/11/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 97.95 | 98.0698 | 97.9519 | 98.0698 | 0.00 |
| 21/11/2016 | IS10 On 21-December-26 | | | Interest Rate Swap | 101.63 | 101.7483 | 101.6314 | 101.7483 | 0.00 |
| 21/11/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 21/11/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 21/11/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 21/11/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 21/11/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.38 | 92.6200 | 7.3800 | 92.6200 | 10,000.00 |
| 21/11/2016 | JBAF On 18-January-17 | | | Jibar Tradeable Future | 7.40 | 92.6000 | 7.4000 | 92.6000 | 0.00 |
| 21/11/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.40 | 92.6000 | 7.4000 | 92.6000 | 0.00 |
| 21/11/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 7.4100 | 92.5900 | 1,000.00 |
| 21/11/2016 | JBAF On 19-April-17 | | | Jibar Tradeable Future | 7.42 | 92.5800 | 7.4200 | 92.5800 | 0.00 |
| 21/11/2016 | JBAF On 17-May-17 | | | Jibar Tradeable Future | 7.42 | 92.5800 | 7.4200 | 92.5800 | 0.00 |
| 21/11/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 7.4300 | 92.5700 | 0.00 |
| 21/11/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.45 | 92.5500 | 7.4500 | 92.5500 | 0.00 |
| 21/11/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.47 | 92.5300 | 7.4700 | 92.5300 | 0.00 |
| 21/11/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.46 | 92.5400 | 7.4600 | 92.5400 | 0.00 |
| 21/11/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.85 | 92.1500 | 7.8500 | 92.1500 | 0.00 |
| 21/11/2016 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 7.88 | 92.1200 | 7.8800 | 92.1200 | 0.00 |
| 21/11/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 21/11/2016 | R023 On 02-February-17 | | | Bond Future | 8.68 | 99.0769 | 8.6808 | 99.0769 | 16,460.00 |
| 21/11/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 21/11/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 21/11/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 1585 | 2 | 1585 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 21/11/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 21/11/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 21/11/2016 | R023 On 04-May-17 | | | Bond Future | 8.72 | 97.0768 | 8.7212 | 97.0768 | 0.00 |
| 21/11/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 21/11/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 21/11/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 1462 | 1 | 1462 | 1 | 0.00 |
| 21/11/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 21/11/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 1970 | 2 | 1970 | 2 | 0.00 |
| 21/11/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 21/11/2016 | R023 On 03-August-17 | | | Bond Future | 8.75 | 99.0313 | 8.7490 | 99.0313 | 0.00 |
| 21/11/2016 | R023 On 03-August-17 | 8.58 | Call | Bond Future | 1735 | 2 | 1735 | 2 | 0.00 |
| 21/11/2016 | R023 On 03-August-17 | 8.60 | Call | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 21/11/2016 | R023 On 03-August-17 | 8.59 | Call | Bond Future | 1755 | 2 | 1755 | 2 | 0.00 |
| 21/11/2016 | R023 On 03-August-17 | 8.58 | Put | Bond Future | 2451 | 2 | 2451 | 2 | 0.00 |
| 21/11/2016 | R023 On 03-August-17 | 8.59 | Put | Bond Future | 2428 | 2 | 2428 | 2 | 0.00 |
| 21/11/2016 | R023 On 03-August-17 | 8.60 | Put | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 21/11/2016 | R035 On 02-February-17 | | | Bond Future | 9.65 | 97.4371 | 9.6483 | 97.4371 | 5,957.00 |
| 21/11/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 21/11/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 21/11/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 21/11/2016 | R035 On 04-May-17 | | | Bond Future | 9.70 | 94.8341 | 9.6976 | 94.8341 | 0.00 |
| 21/11/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 1348 | 1 | 1348 | 1 | 0.00 |
| 21/11/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 21/11/2016 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 21/11/2016 | R035 On 03-August-17 | | | Bond Future | 9.74 | 96.7435 | 9.7404 | 96.7435 | 0.00 |
| 21/11/2016 | R035 On 03-August-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 03-August-17 | 9.51 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R035 On 03-August-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R035 On 03-August-17 | 9.52 | Put | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 21/11/2016 | R035 On 03-August-17 | 9.50 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 21/11/2016 | R035 On 03-August-17 | 9.51 | Put | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | | | Bond Future | 8.99 | 111.0161 | 8.9923 | 111.0161 | 115,584.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.87 | Call | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.37 | Call | Bond Future | 416 | 0 | 416 | 0 | 500.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.95 | Call | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.02 | Call | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.00 | Call | Bond Future | 120 | 0 | 120 | 0 | 7,000.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.60 | Call | Bond Future | 780 | 1 | 780 | 1 | 7,000.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 495 | 1 | 495 | 1 | 750.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.10 | Call | Bond Future | 2248 | 2 | 2248 | 2 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.62 | Call | Bond Future | 820 | 1 | 820 | 1 | 500.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 2623 | 3 | 2623 | 3 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.95 | Put | Bond Future | 1997 | 2 | 1997 | 2 | 2,546.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.02 | Put | Bond Future | 1758 | 2 | 1758 | 2 | 500.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.37 | Put | Bond Future | 4807 | 5 | 4807 | 5 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.60 | Put | Bond Future | 3521 | 4 | 3521 | 4 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 811 | 1 | 811 | 1 | 750.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 646 | 1 | 646 | 1 | 13,550.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.87 | Put | Bond Future | 2296 | 2 | 2296 | 2 | 500.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.62 | Put | Bond Future | 3419 | 4 | 3419 | 4 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 2539 | 3 | 2539 | 3 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 9.10 | Put | Bond Future | 1512 | 2 | 1512 | 2 | 2,546.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.00 | Put | Bond Future | 7234 | 7 | 7234 | 7 | 0.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 750.00 |
| 21/11/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 4453 | 5 | 4453 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 2581 | 3 | 2581 | 3 | 0.00 |
| 21/11/2016 | R186 On 04-May-17 | | | Bond Future | 9.04 | 113.1820 | 9.0377 | 113.1820 | 0.00 |
| 21/11/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 21/11/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 21/11/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 21/11/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 21/11/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 3247 | 3 | 3247 | 3 | 0.00 |
| 21/11/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 21/11/2016 | R186 On 03-August-17 | | | Bond Future | 9.07 | 110.1552 | 9.0738 | 110.1552 | 0.00 |
| 21/11/2016 | R186 On 03-August-17 | 8.91 | Call | Bond Future | 2895 | 3 | 2895 | 3 | 0.00 |
| 21/11/2016 | R186 On 03-August-17 | 8.93 | Call | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 21/11/2016 | R186 On 03-August-17 | 8.92 | Call | Bond Future | 2926 | 3 | 2926 | 3 | 0.00 |
| 21/11/2016 | R186 On 03-August-17 | 8.91 | Put | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 21/11/2016 | R186 On 03-August-17 | 8.92 | Put | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 21/11/2016 | R186 On 03-August-17 | 8.93 | Put | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 21/11/2016 | R197 On 02-February-17 | | | Bond Future | 298.98 | 299.0387 | 298.9817 | 299.0387 | 1,246.00 |
| 21/11/2016 | R197 On 02-February-17 | 302.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 02-February-17 | 302.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 02-February-17 | 302.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 02-February-17 | 302.58 | Put | Bond Future | 3598 | 4 | 3598 | 4 | 0.00 |
| 21/11/2016 | R197 On 02-February-17 | 302.59 | Put | Bond Future | 3608 | 4 | 3608 | 4 | 0.00 |
| 21/11/2016 | R197 On 02-February-17 | 302.57 | Put | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 21/11/2016 | R197 On 04-May-17 | | | Bond Future | 304.82 | 304.8902 | 304.8243 | 304.8902 | 0.00 |
| 21/11/2016 | R197 On 04-May-17 | 308.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 04-May-17 | 308.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 04-May-17 | 308.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 04-May-17 | 308.59 | Put | Bond Future | 3766 | 4 | 3766 | 4 | 0.00 |
| 21/11/2016 | R197 On 04-May-17 | 308.60 | Put | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 21/11/2016 | R197 On 04-May-17 | 308.58 | Put | Bond Future | 3756 | 4 | 3756 | 4 | 0.00 |
| 21/11/2016 | R197 On 03-August-17 | | | Bond Future | 304.08 | 304.1458 | 304.0758 | 304.1458 | 0.00 |
| 21/11/2016 | R197 On 03-August-17 | 308.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 03-August-17 | 308.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 03-August-17 | 308.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R197 On 03-August-17 | 308.05 | Put | Bond Future | 3974 | 4 | 3974 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R197 On 03-August-17 | 308.07 | Put | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 21/11/2016 | R197 On 03-August-17 | 308.06 | Put | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 21/11/2016 | R202 On 02-February-17 | | | Bond Future | 248.11 | 248.1578 | 248.1112 | 248.1578 | 36,619.00 |
| 21/11/2016 | R202 On 02-February-17 | 251.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 02-February-17 | 251.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 02-February-17 | 251.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 02-February-17 | 251.73 | Put | Bond Future | 3619 | 4 | 3619 | 4 | 0.00 |
| 21/11/2016 | R202 On 02-February-17 | 251.74 | Put | Bond Future | 3629 | 4 | 3629 | 4 | 0.00 |
| 21/11/2016 | R202 On 02-February-17 | 251.72 | Put | Bond Future | 3609 | 4 | 3609 | 4 | 0.00 |
| 21/11/2016 | R202 On 04-May-17 | | | Bond Future | 252.96 | 253.0138 | 252.9594 | 253.0138 | 0.00 |
| 21/11/2016 | R202 On 04-May-17 | 256.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 04-May-17 | 256.73 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 04-May-17 | 256.72 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 04-May-17 | 256.71 | Put | Bond Future | 3751 | 4 | 3751 | 4 | 0.00 |
| 21/11/2016 | R202 On 04-May-17 | 256.72 | Put | Bond Future | 3761 | 4 | 3761 | 4 | 0.00 |
| 21/11/2016 | R202 On 04-May-17 | 256.73 | Put | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 21/11/2016 | R202 On 03-August-17 | | | Bond Future | 254.40 | 254.4569 | 254.3993 | 254.4569 | 0.00 |
| 21/11/2016 | R202 On 03-August-17 | 258.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 03-August-17 | 258.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 03-August-17 | 258.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R202 On 03-August-17 | 258.36 | Put | Bond Future | 3961 | 4 | 3961 | 4 | 0.00 |
| 21/11/2016 | R202 On 03-August-17 | 258.37 | Put | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 21/11/2016 | R202 On 03-August-17 | 258.35 | Put | Bond Future | 3951 | 4 | 3951 | 4 | 0.00 |
| 21/11/2016 | R203 On 02-February-17 | | | Bond Future | 7.74 | 103.5856 | 7.7401 | 103.5856 | 24,463.00 |
| 21/11/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 21/11/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 21/11/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 21/11/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 21/11/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 21/11/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 21/11/2016 | R203 On 04-May-17 | | | Bond Future | 7.52 | 101.4329 | 7.5184 | 101.4329 | 0.00 |
| 21/11/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 21/11/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 21/11/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 33 | 0 | 33 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 21/11/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 21/11/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 21/11/2016 | R203 On 03-August-17 | | | Bond Future | 4.66 | 103.6219 | 4.6638 | 103.6219 | 0.00 |
| 21/11/2016 | R203 On 03-August-17 | 4.87 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 21/11/2016 | R203 On 03-August-17 | 4.89 | Call | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 21/11/2016 | R203 On 03-August-17 | 4.88 | Call | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 21/11/2016 | R203 On 03-August-17 | 4.89 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 21/11/2016 | R203 On 03-August-17 | 4.88 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 21/11/2016 | R203 On 03-August-17 | 4.87 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 21/11/2016 | R204 On 02-February-17 | | | Bond Future | 7.94 | 101.1493 | 7.9358 | 101.1493 | 30,219.00 |
| 21/11/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 724 | 1 | 724 | 1 | 0.00 |
| 21/11/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 21/11/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 21/11/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 21/11/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 21/11/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 21/11/2016 | R204 On 04-May-17 | | | Bond Future | 7.95 | 103.1227 | 7.9470 | 103.1227 | 0.00 |
| 21/11/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 453 | 0 | 453 | 0 | 0.00 |
| 21/11/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 468 | 0 | 468 | 0 | 0.00 |
| 21/11/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 21/11/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 21/11/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 21/11/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 524 | 1 | 524 | 1 | 0.00 |
| 21/11/2016 | R204 On 03-August-17 | | | Bond Future | 7.91 | 101.1565 | 7.9069 | 101.1565 | 0.00 |
| 21/11/2016 | R204 On 03-August-17 | 7.75 | Call | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 21/11/2016 | R204 On 03-August-17 | 7.76 | Call | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 21/11/2016 | R204 On 03-August-17 | 7.77 | Call | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 21/11/2016 | R204 On 03-August-17 | 7.75 | Put | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 21/11/2016 | R204 On 03-August-17 | 7.76 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 21/11/2016 | R204 On 03-August-17 | 7.77 | Put | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 21/11/2016 | R207 On 02-February-17 | | | Bond Future | 8.20 | 98.0221 | 8.1979 | 98.0221 | 86,326.00 |
| 21/11/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 62.00 |
| 21/11/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 2562 | 3 | 2562 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2609 | 3 | 2609 | 3 | 0.00 |
| 21/11/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 21/11/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 21/11/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 21/11/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 21/11/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 21/11/2016 | R207 On 04-May-17 | | | Bond Future | 8.24 | 99.9345 | 8.2365 | 99.9345 | 0.00 |
| 21/11/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 21/11/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 21/11/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 21/11/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 21/11/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 21/11/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | | | Bond Future | 8.25 | 98.3022 | 8.2498 | 98.3022 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 881 | 1 | 881 | 1 | 51.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 795 | 1 | 795 | 1 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 21/11/2016 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 21/11/2016 | R208 On 02-February-17 | | | Bond Future | 8.40 | 96.6967 | 8.4021 | 96.6967 | 33,544.00 |
| 21/11/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 21/11/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 21/11/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 21/11/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 21/11/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 21/11/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 21/11/2016 | R208 On 04-May-17 | | | Bond Future | 8.44 | 95.1799 | 8.4402 | 95.1799 | 0.00 |
| 21/11/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |
| 21/11/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 21/11/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 21/11/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 1251 | 1 | 1251 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 21/11/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 21/11/2016 | R208 On 03-August-17 | | | Bond Future | 8.46 | 97.0963 | 8.4606 | 97.0963 | 0.00 |
| 21/11/2016 | R208 On 03-August-17 | 8.30 | Call | Bond Future | 1140 | 1 | 1140 | 1 | 0.00 |
| 21/11/2016 | R208 On 03-August-17 | 8.32 | Call | Bond Future | 1168 | 1 | 1168 | 1 | 0.00 |
| 21/11/2016 | R208 On 03-August-17 | 8.31 | Call | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 21/11/2016 | R208 On 03-August-17 | 8.31 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 21/11/2016 | R208 On 03-August-17 | 8.32 | Put | Bond Future | 1589 | 2 | 1589 | 2 | 0.00 |
| 21/11/2016 | R208 On 03-August-17 | 8.30 | Put | Bond Future | 1621 | 2 | 1621 | 2 | 0.00 |
| 21/11/2016 | R209 On 02-February-17 | | | Bond Future | 9.59 | 73.2433 | 9.5912 | 73.2433 | 62,108.00 |
| 21/11/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 21/11/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 21/11/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 1780 | 2 | 1780 | 2 | 0.00 |
| 21/11/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 21/11/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 21/11/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 21/11/2016 | R209 On 04-May-17 | | | Bond Future | 9.64 | 71.5211 | 9.6360 | 71.5211 | 0.00 |
| 21/11/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 2385 | 2 | 2385 | 2 | 0.00 |
| 21/11/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 2446 | 3 | 2446 | 3 | 0.00 |
| 21/11/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 2416 | 2 | 2416 | 2 | 0.00 |
| 21/11/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 21/11/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 3535 | 4 | 3535 | 4 | 0.00 |
| 21/11/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 3497 | 3 | 3497 | 3 | 0.00 |
| 21/11/2016 | R209 On 03-August-17 | | | Bond Future | 9.67 | 72.9612 | 9.6742 | 72.9612 | 0.00 |
| 21/11/2016 | R209 On 03-August-17 | 9.44 | Call | Bond Future | 2950 | 3 | 2950 | 3 | 0.00 |
| 21/11/2016 | R209 On 03-August-17 | 9.43 | Call | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 21/11/2016 | R209 On 03-August-17 | 9.45 | Call | Bond Future | 2981 | 3 | 2981 | 3 | 0.00 |
| 21/11/2016 | R209 On 03-August-17 | 9.45 | Put | Bond Future | 4487 | 4 | 4487 | 4 | 0.00 |
| 21/11/2016 | R209 On 03-August-17 | 9.44 | Put | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 21/11/2016 | R209 On 03-August-17 | 9.43 | Put | Bond Future | 4564 | 5 | 4564 | 5 | 0.00 |
| 21/11/2016 | R210 On 02-February-17 | | | Bond Future | 188.58 | 188.6180 | 188.5830 | 188.6180 | 1,885.00 |
| 21/11/2016 | R210 On 02-February-17 | 190.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 02-February-17 | 190.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 02-February-17 | 190.85 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R210 On 02-February-17 | 190.84 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 21/11/2016 | R210 On 02-February-17 | 190.86 | Put | Bond Future | 2277 | 2 | 2277 | 2 | 0.00 |
| 21/11/2016 | R210 On 02-February-17 | 190.85 | Put | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 21/11/2016 | R210 On 04-May-17 | | | Bond Future | 189.95 | 189.9926 | 189.9519 | 189.9926 | 0.00 |
| 21/11/2016 | R210 On 04-May-17 | 192.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 04-May-17 | 192.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 04-May-17 | 192.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 04-May-17 | 192.31 | Put | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 21/11/2016 | R210 On 04-May-17 | 192.33 | Put | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 21/11/2016 | R210 On 04-May-17 | 192.32 | Put | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 21/11/2016 | R210 On 03-August-17 | | | Bond Future | 193.79 | 193.8281 | 193.7850 | 193.8281 | 0.00 |
| 21/11/2016 | R210 On 03-August-17 | 196.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 03-August-17 | 196.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 03-August-17 | 196.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R210 On 03-August-17 | 196.29 | Put | Bond Future | 2505 | 2 | 2505 | 2 | 0.00 |
| 21/11/2016 | R210 On 03-August-17 | 196.30 | Put | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 21/11/2016 | R210 On 03-August-17 | 196.28 | Put | Bond Future | 2495 | 2 | 2495 | 2 | 0.00 |
| 21/11/2016 | R212 On 02-February-17 | | | Bond Future | 147.29 | 147.3145 | 147.2869 | 147.3145 | 3,380.00 |
| 21/11/2016 | R212 On 02-February-17 | 149.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 02-February-17 | 149.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 02-February-17 | 149.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 02-February-17 | 149.29 | Put | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 21/11/2016 | R212 On 02-February-17 | 149.28 | Put | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 21/11/2016 | R212 On 02-February-17 | 149.27 | Put | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 21/11/2016 | R212 On 04-May-17 | | | Bond Future | 150.17 | 150.1973 | 150.1652 | 150.1973 | 0.00 |
| 21/11/2016 | R212 On 04-May-17 | 152.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 04-May-17 | 152.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 04-May-17 | 152.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 04-May-17 | 152.24 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 21/11/2016 | R212 On 04-May-17 | 152.25 | Put | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 21/11/2016 | R212 On 04-May-17 | 152.23 | Put | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 21/11/2016 | R212 On 03-August-17 | | | Bond Future | 151.17 | 151.1992 | 151.1651 | 151.1992 | 0.00 |
| 21/11/2016 | R212 On 03-August-17 | 153.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 03-August-17 | 153.35 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R212 On 03-August-17 | 153.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/11/2016 | R212 On 03-August-17 | 153.34 | Put | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 21/11/2016 | R212 On 03-August-17 | 153.35 | Put | Bond Future | 2185 | 2 | 2185 | 2 | 0.00 |
| 21/11/2016 | R212 On 03-August-17 | 153.36 | Put | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 21/11/2016 | R213 On 02-February-17 | | | Bond Future | 9.41 | 84.4703 | 9.4097 | 84.4703 | 51,184.00 |
| 21/11/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 21/11/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 1942 | 2 | 1942 | 2 | 0.00 |
| 21/11/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 21/11/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 21/11/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 21/11/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 21/11/2016 | R213 On 04-May-17 | | | Bond Future | 9.45 | 82.5659 | 9.4542 | 82.5659 | 0.00 |
| 21/11/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 2496 | 3 | 2496 | 3 | 0.00 |
| 21/11/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 2527 | 3 | 2527 | 3 | 0.00 |
| 21/11/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 21/11/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 21/11/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 21/11/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 21/11/2016 | R213 On 03-August-17 | | | Bond Future | 9.49 | 84.2282 | 9.4919 | 84.2282 | 0.00 |
| 21/11/2016 | R213 On 03-August-17 | 9.33 | Call | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 21/11/2016 | R213 On 03-August-17 | 9.34 | Call | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 21/11/2016 | R213 On 03-August-17 | 9.35 | Call | Bond Future | 3085 | 3 | 3085 | 3 | 0.00 |
| 21/11/2016 | R213 On 03-August-17 | 9.34 | Put | Bond Future | 4053 | 4 | 4053 | 4 | 0.00 |
| 21/11/2016 | R213 On 03-August-17 | 9.35 | Put | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |
| 21/11/2016 | R213 On 03-August-17 | 9.33 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 21/11/2016 | R214 On 02-February-17 | | | Bond Future | 9.67 | 73.5506 | 9.6673 | 73.5506 | 34,384.00 |
| 21/11/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 21/11/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 21/11/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 2111 | 2 | 2111 | 2 | 0.00 |
| 21/11/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 21/11/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 2092 | 2 | 2092 | 2 | 0.00 |
| 21/11/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 21/11/2016 | R214 On 04-May-17 | | | Bond Future | 9.71 | 71.6869 | 9.7104 | 71.6869 | 0.00 |
| 21/11/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 2614 | 3 | 2614 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/11/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 21/11/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 21/11/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 3673 | 4 | 3673 | 4 | 0.00 |
| 21/11/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 21/11/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 21/11/2016 | R214 On 03-August-17 | | | Bond Future | 9.75 | 73.1302 | 9.7475 | 73.1302 | 0.00 |
| 21/11/2016 | R214 On 03-August-17 | 9.51 | Call | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 21/11/2016 | R214 On 03-August-17 | 9.52 | Call | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 21/11/2016 | R214 On 03-August-17 | 9.53 | Call | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 21/11/2016 | R214 On 03-August-17 | 9.52 | Put | Bond Future | 4700 | 5 | 4700 | 5 | 0.00 |
| 21/11/2016 | R214 On 03-August-17 | 9.53 | Put | Bond Future | 4660 | 5 | 4660 | 5 | 0.00 |
| 21/11/2016 | R214 On 03-August-17 | 9.51 | Put | Bond Future | 4740 | 5 | 4740 | 5 | 0.00 |
| 21/11/2016 | R248 On 02-February-17 | | | Bond Future | 9.71 | 94.5909 | 9.7136 | 94.5909 | 65,316.00 |
| 21/11/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 21/11/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 21/11/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 21/11/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 21/11/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 21/11/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 21/11/2016 | R248 On 04-May-17 | | | Bond Future | 9.76 | 91.9959 | 9.7581 | 91.9959 | 0.00 |
| 21/11/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 21/11/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 21/11/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 21/11/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 4537 | 5 | 4537 | 5 | 0.00 |
| 21/11/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 4585 | 5 | 4585 | 5 | 0.00 |
| 21/11/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 4489 | 4 | 4489 | 4 | 0.00 |
| 21/11/2016 | R248 On 03-August-17 | | | Bond Future | 9.80 | 93.8481 | 9.7967 | 93.8481 | 0.00 |
| 21/11/2016 | R248 On 03-August-17 | 9.57 | Call | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 21/11/2016 | R248 On 03-August-17 | 9.58 | Call | Bond Future | 4180 | 4 | 4180 | 4 | 0.00 |
| 21/11/2016 | R248 On 03-August-17 | 9.56 | Call | Bond Future | 4099 | 4 | 4099 | 4 | 0.00 |
| 21/11/2016 | R248 On 03-August-17 | 9.57 | Put | Bond Future | 6174 | 6 | 6174 | 6 | 0.00 |
| 21/11/2016 | R248 On 03-August-17 | 9.58 | Put | Bond Future | 6123 | 6 | 6123 | 6 | 0.00 |
| 21/11/2016 | R248 On 03-August-17 | 9.56 | Put | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |