



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | 2025 On 04-February-16 | | | Bond Future | 119.79 | 119.8022 | 119.7867 | 119.8022 | 1,831.00 |
| 18/12/2015 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 6203 | 6 | 6203 | 6 | 0.00 |
| 18/12/2015 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 6213 | 6 | 6213 | 6 | 0.00 |
| 18/12/2015 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 6223 | 6 | 6223 | 6 | 0.00 |
| 18/12/2015 | 2025 On 05-May-16 | | | Bond Future | 121.94 | 121.9627 | 121.9444 | 121.9627 | 0.00 |
| 18/12/2015 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 18/12/2015 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 4066 | 4 | 4066 | 4 | 0.00 |
| 18/12/2015 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 18/12/2015 | 2030 On 04-February-16 | | | Bond Future | 9.78 | 87.4511 | 9.7835 | 87.4511 | 18,207.00 |
| 18/12/2015 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 7451 | 7 | 7451 | 7 | 0.00 |
| 18/12/2015 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 7527 | 7 | 7527 | 7 | 0.00 |
| 18/12/2015 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 7374 | 7 | 7374 | 7 | 0.00 |
| 18/12/2015 | 2030 On 05-May-16 | | | Bond Future | 9.86 | 89.0452 | 9.8604 | 89.0452 | 0.00 |
| 18/12/2015 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 6043 | 5 | 6043 | 5 | 0.00 |
| 18/12/2015 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 6116 | 5 | 6116 | 5 | 0.00 |
| 18/12/2015 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 5969 | 5 | 5969 | 5 | 0.00 |
| 18/12/2015 | 2032 On 04-February-16 | | | Bond Future | 9.87 | 90.6821 | 9.8729 | 90.6821 | 8,437.00 |
| 18/12/2015 | 2032 On 04-February-16 | 9.20 | Call | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 18/12/2015 | 2032 On 04-February-16 | 9.30 | Call | Bond Future | 385 | 1 | 385 | 1 | 0.00 |
| 18/12/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 18/12/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 18/12/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 36 | 0 | 36 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | 2032 On 04-February-16 | 9.30 | Put | Bond Future | 4667 | 4 | 4667 | 4 | 22.00 |
| 18/12/2015 | 2032 On 04-February-16 | 9.20 | Put | Bond Future | 5338 | 5 | 5338 | 5 | 22.00 |
| 18/12/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 9143 | 8 | 9143 | 8 | 0.00 |
| 18/12/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 9061 | 8 | 9061 | 8 | 0.00 |
| 18/12/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 9224 | 9 | 9224 | 9 | 0.00 |
| 18/12/2015 | 2032 On 05-May-16 | | | Bond Future | 9.95 | 88.1769 | 9.9476 | 88.1769 | 0.00 |
| 18/12/2015 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 18/12/2015 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 18/12/2015 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 18/12/2015 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 7913 | 7 | 7913 | 7 | 0.00 |
| 18/12/2015 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 7779 | 7 | 7779 | 7 | 0.00 |
| 18/12/2015 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 7846 | 7 | 7846 | 7 | 0.00 |
| 18/12/2015 | 2032 On 04-August-16 | | | Bond Future | 10.01 | 89.9307 | 10.0075 | 89.9307 | 0.00 |
| 18/12/2015 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 18/12/2015 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 18/12/2015 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 18/12/2015 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 8750 | 8 | 8750 | 8 | 0.00 |
| 18/12/2015 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 8687 | 8 | 8687 | 8 | 0.00 |
| 18/12/2015 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 8813 | 8 | 8813 | 8 | 0.00 |
| 18/12/2015 | 2033 On 04-February-16 | | | Bond Future | 99.01 | 99.0265 | 99.0141 | 99.0265 | 185.00 |
| 18/12/2015 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 18/12/2015 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 3396 | 3 | 3396 | 3 | 0.00 |
| 18/12/2015 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 3376 | 3 | 3376 | 3 | 0.00 |
| 18/12/2015 | 2033 On 05-May-16 | | | Bond Future | 99.82 | 99.8370 | 99.8225 | 99.8370 | 0.00 |
| 18/12/2015 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 18/12/2015 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 18/12/2015 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 2567 | 3 | 2567 | 3 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | | | Bond Future | 9.99 | 87.9225 | 9.9912 | 87.9225 | 50,569.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 9.43 | Call | Bond Future | 440 | 1 | 440 | 1 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 9.30 | Call | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 10640 | 10 | 10640 | 10 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 10548 | 10 | 10548 | 10 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 9.30 | Put | Bond Future | 5956 | 5 | 5956 | 5 | 16.00 |
| 18/12/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 10733 | 10 | 10733 | 10 | 0.00 |
| 18/12/2015 | 2037 On 04-February-16 | 9.43 | Put | Bond Future | 5000 | 4 | 5000 | 4 | 16.00 |
| 18/12/2015 | 2037 On 05-May-16 | | | Bond Future | 10.06 | 89.5253 | 10.0641 | 89.5253 | 0.00 |
| 18/12/2015 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 18/12/2015 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 612 | 1 | 612 | 1 | 0.00 |
| 18/12/2015 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 18/12/2015 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 9465 | 9 | 9465 | 9 | 0.00 |
| 18/12/2015 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 9543 | 9 | 9543 | 9 | 0.00 |
| 18/12/2015 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 9387 | 9 | 9387 | 9 | 0.00 |
| 18/12/2015 | 2037 On 04-August-16 | | | Bond Future | 10.12 | 87.0458 | 10.1246 | 87.0458 | 0.00 |
| 18/12/2015 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 18/12/2015 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 18/12/2015 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 18/12/2015 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 8687 | 8 | 8687 | 8 | 0.00 |
| 18/12/2015 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 8621 | 8 | 8621 | 8 | 0.00 |
| 18/12/2015 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 8753 | 8 | 8753 | 8 | 0.00 |
| 18/12/2015 | 2038 On 04-February-16 | | | Bond Future | 125.04 | 125.0555 | 125.0392 | 125.0555 | 17,749.00 |
| 18/12/2015 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2038 On 04-February-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 5971 | 6 | 5971 | 6 | 0.00 |
| 18/12/2015 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 5961 | 6 | 5961 | 6 | 0.00 |
| 18/12/2015 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 5951 | 6 | 5951 | 6 | 0.00 |
| 18/12/2015 | 2038 On 05-May-16 | | | Bond Future | 127.29 | 127.3107 | 127.2916 | 127.3107 | 0.00 |
| 18/12/2015 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2038 On 05-May-16 | 131.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 18/12/2015 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 3708 | 4 | 3708 | 4 | 0.00 |
| 18/12/2015 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 3718 | 4 | 3718 | 4 | 0.00 |
| 18/12/2015 | 2040 On 04-February-16 | | | Bond Future | 10.10 | 91.1279 | 10.1021 | 91.1279 | 1,820.00 |
| 18/12/2015 | 2040 On 04-February-16 | 9.49 | Call | Bond Future | 398 | 1 | 398 | 1 | 0.00 |
| 18/12/2015 | 2040 On 04-February-16 | 9.51 | Call | Bond Future | 425 | 1 | 425 | 1 | 0.00 |
| 18/12/2015 | 2040 On 04-February-16 | 9.50 | Call | Bond Future | 411 | 1 | 411 | 1 | 0.00 |
| 18/12/2015 | 2040 On 04-February-16 | 9.50 | Put | Bond Future | 5599 | 5 | 5599 | 5 | 0.00 |
| 18/12/2015 | 2040 On 04-February-16 | 9.51 | Put | Bond Future | 5523 | 5 | 5523 | 5 | 0.00 |
| 18/12/2015 | 2040 On 04-February-16 | 9.49 | Put | Bond Future | 5676 | 5 | 5676 | 5 | 0.00 |
| 18/12/2015 | 2040 On 05-May-16 | | | Bond Future | 10.18 | 92.7892 | 10.1766 | 92.7892 | 0.00 |
| 18/12/2015 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 1327 | 2 | 1327 | 2 | 0.00 |
| 18/12/2015 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 1305 | 2 | 1305 | 2 | 0.00 |
| 18/12/2015 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 1284 | 2 | 1284 | 2 | 0.00 |
| 18/12/2015 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 7091 | 7 | 7091 | 7 | 0.00 |
| 18/12/2015 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 7022 | 6 | 7022 | 6 | 0.00 |
| 18/12/2015 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 7160 | 7 | 7160 | 7 | 0.00 |
| 18/12/2015 | 2040 On 04-August-16 | | | Bond Future | 10.24 | 90.1239 | 10.2392 | 90.1239 | 0.00 |
| 18/12/2015 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 18/12/2015 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 18/12/2015 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 18/12/2015 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 8218 | 8 | 8218 | 8 | 0.00 |
| 18/12/2015 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 8284 | 8 | 8284 | 8 | 0.00 |
| 18/12/2015 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 8350 | 8 | 8350 | 8 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | | | Bond Future | 10.09 | 88.5705 | 10.0854 | 88.5705 | 19,969.00 |
| 18/12/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | 9.58 | Call | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 9820 | 9 | 9820 | 9 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | 9.58 | Put | Bond Future | 4916 | 4 | 4916 | 4 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 10014 | 9 | 10014 | 9 | 0.00 |
| 18/12/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 9917 | 9 | 9917 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | 2044 On 05-May-16 | | | Bond Future | 10.16 | 90.1851 | 10.1569 | 90.1851 | 0.00 |
| 18/12/2015 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 18/12/2015 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 18/12/2015 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 18/12/2015 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 10869 | 10 | 10869 | 10 | 0.00 |
| 18/12/2015 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 11045 | 10 | 11045 | 10 | 0.00 |
| 18/12/2015 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 10957 | 10 | 10957 | 10 | 0.00 |
| 18/12/2015 | 2044 On 04-August-16 | | | Bond Future | 10.22 | 87.5934 | 10.2167 | 87.5934 | 0.00 |
| 18/12/2015 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 18/12/2015 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 18/12/2015 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 18/12/2015 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 8199 | 8 | 8199 | 8 | 0.00 |
| 18/12/2015 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 8265 | 8 | 8265 | 8 | 0.00 |
| 18/12/2015 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 8133 | 8 | 8133 | 8 | 0.00 |
| 18/12/2015 | 2046 On 04-February-16 | | | Bond Future | 123.58 | 123.5973 | 123.5817 | 123.5973 | 12,126.00 |
| 18/12/2015 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 4408 | 4 | 4408 | 4 | 0.00 |
| 18/12/2015 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 4428 | 4 | 4428 | 4 | 0.00 |
| 18/12/2015 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 4418 | 4 | 4418 | 4 | 0.00 |
| 18/12/2015 | 2046 On 05-May-16 | | | Bond Future | 124.38 | 124.3970 | 124.3784 | 124.3970 | 0.00 |
| 18/12/2015 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 5612 | 6 | 5612 | 6 | 0.00 |
| 18/12/2015 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 5622 | 6 | 5622 | 6 | 0.00 |
| 18/12/2015 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 5632 | 6 | 5632 | 6 | 0.00 |
| 18/12/2015 | 2050 On 04-February-16 | | | Bond Future | 128.16 | 128.1749 | 128.1592 | 128.1749 | 13,173.00 |
| 18/12/2015 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2050 On 04-February-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 9851 | 10 | 9851 | 10 | 0.00 |
| 18/12/2015 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 9841 | 10 | 9841 | 10 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 9831 | 10 | 9831 | 10 | 0.00 |
| 18/12/2015 | 2050 On 05-May-16 | | | Bond Future | 130.47 | 130.4864 | 130.4676 | 130.4864 | 0.00 |
| 18/12/2015 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 7532 | 8 | 7532 | 8 | 0.00 |
| 18/12/2015 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 7522 | 8 | 7522 | 8 | 0.00 |
| 18/12/2015 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 7542 | 8 | 7542 | 8 | 0.00 |
| 18/12/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | AL37 On 04-February-16 | | | Index Future | 459.11 | 460.8020 | 459.1130 | 460.8020 | 2.00 |
| 18/12/2015 | AL37 On 05-May-16 | | | Index Future | 467.47 | 469.1990 | 467.4700 | 469.1990 | 0.00 |
| 18/12/2015 | AL7T On 04-February-16 | | | Index Future | 525.92 | 529.1550 | 525.9210 | 529.1550 | 0.00 |
| 18/12/2015 | AL7T On 05-May-16 | | | Index Future | 535.49 | 538.7980 | 535.4940 | 538.7980 | 0.00 |
| 18/12/2015 | ALBI On 04-February-16 | | | Index Future | 477.62 | 480.6810 | 477.6190 | 480.6810 | 620.00 |
| 18/12/2015 | ALBI On 05-May-16 | | | Index Future | 486.31 | 489.4410 | 486.3130 | 489.4410 | 0.00 |
| 18/12/2015 | ALBI On 04-August-16 | | | Index Future | 495.87 | 499.0640 | 495.8680 | 499.0640 | 0.00 |
| 18/12/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/12/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/12/2015 | EL28 On 04-February-16 | | | Bond Future | 120.63 | 120.6397 | 120.6264 | 120.6397 | 0.00 |
| 18/12/2015 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 8374 | 8 | 8374 | 8 | 0.00 |
| 18/12/2015 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 8384 | 8 | 8384 | 8 | 0.00 |
| 18/12/2015 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 8364 | 8 | 8364 | 8 | 0.00 |
| 18/12/2015 | EL28 On 05-May-16 | | | Bond Future | 121.22 | 121.2403 | 121.2246 | 121.2403 | 0.00 |
| 18/12/2015 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | EL28 On 05-May-16 | 128.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 7775 | 8 | 7775 | 8 | 0.00 |
| 18/12/2015 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 7785 | 8 | 7785 | 8 | 0.00 |
| 18/12/2015 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 7765 | 8 | 7765 | 8 | 0.00 |
| 18/12/2015 | ES33 On 04-February-16 | | | Bond Future | 10.80 | 77.8708 | 10.7977 | 77.8708 | 8,710.00 |
| 18/12/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 5301 | 5 | 5301 | 5 | 0.00 |
| 18/12/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 5163 | 5 | 5163 | 5 | 0.00 |
| 18/12/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 5232 | 5 | 5232 | 5 | 0.00 |
| 18/12/2015 | ES33 On 05-May-16 | | | Bond Future | 10.90 | 75.4982 | 10.8981 | 75.4982 | 0.00 |
| 18/12/2015 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 5835 | 5 | 5835 | 5 | 0.00 |
| 18/12/2015 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 5766 | 5 | 5766 | 5 | 0.00 |
| 18/12/2015 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 5903 | 5 | 5903 | 5 | 0.00 |
| 18/12/2015 | ES33 On 04-August-16 | | | Bond Future | 10.98 | 76.9996 | 10.9845 | 76.9996 | 0.00 |
| 18/12/2015 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 4720 | 4 | 4720 | 4 | 0.00 |
| 18/12/2015 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 4587 | 4 | 4587 | 4 | 0.00 |
| 18/12/2015 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 4653 | 4 | 4653 | 4 | 0.00 |
| 18/12/2015 | ES42 On 04-February-16 | | | Bond Future | 10.95 | 82.0863 | 10.9504 | 82.0863 | 2,750.00 |
| 18/12/2015 | ES42 On 05-May-16 | | | Bond Future | 11.05 | 79.3195 | 11.0513 | 79.3195 | 4,500.00 |
| 18/12/2015 | GOVI On 04-February-16 | | | GOVI | 477.09 | 479.9540 | 477.0870 | 479.9540 | 483.00 |
| 18/12/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 349130 | 32 | 349130 | 32 | 0.00 |
| 18/12/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 349230 | 32 | 349230 | 32 | 0.00 |
| 18/12/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 349030 | 32 | 349030 | 32 | 0.00 |
| 18/12/2015 | GOVI On 05-May-16 | | | GOVI | 485.77 | 488.7000 | 485.7700 | 488.7000 | 146.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 322200 | 29 | 322200 | 29 | 0.00 |
| 18/12/2015 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 322300 | 29 | 322300 | 29 | 0.00 |
| 18/12/2015 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 322400 | 29 | 322400 | 29 | 0.00 |
| 18/12/2015 | GOVI On 04-August-16 | | | GOVI | 495.32 | 498.3090 | 495.3150 | 498.3090 | 0.00 |
| 18/12/2015 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 256950 | 23 | 256950 | 23 | 0.00 |
| 18/12/2015 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 256750 | 23 | 256750 | 23 | 0.00 |
| 18/12/2015 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 256850 | 23 | 256850 | 23 | 0.00 |
| 18/12/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/12/2015 | IGOV On 04-February-16 | | | Index Future | 227.31 | 226.0480 | 227.3110 | 226.0480 | 1,038.00 |
| 18/12/2015 | IGOV On 05-May-16 | | | Index Future | 231.41 | 230.1250 | 231.4060 | 230.1250 | 21.00 |
| 18/12/2015 | IGOV On 04-August-16 | | | Index Future | 235.95 | 234.6460 | 235.9490 | 234.6460 | 0.00 |
| 18/12/2015 | ILBI On 04-February-16 | | | Index Future | 617.08 | 613.7220 | 617.0840 | 613.7220 | 157.00 |
| 18/12/2015 | ILBI On 05-May-16 | | | Index Future | 627.62 | 624.2060 | 627.6240 | 624.2060 | 0.00 |
| 18/12/2015 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.20 | 100.1999 | 100.1983 | 100.1999 | 0.00 |
| 18/12/2015 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.29 | 100.2917 | 100.2897 | 100.2917 | 0.00 |
| 18/12/2015 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.88 | 100.8780 | 100.8751 | 100.8780 | 0.00 |
| 18/12/2015 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.40 | 100.4076 | 100.4045 | 100.4076 | 0.00 |
| 18/12/2015 | IS05 On 17-December-20 | | | Interest Rate Swap | 101.88 | 101.8840 | 101.8796 | 101.8840 | 0.00 |
| 18/12/2015 | IS05 On 16-March-21 | | | Interest Rate Swap | 101.46 | 101.4623 | 101.4578 | 101.4623 | 0.00 |
| 18/12/2015 | IS10 On 17-December-25 | | | Interest Rate Swap | 104.78 | 104.7829 | 104.7778 | 104.7829 | 0.00 |
| 18/12/2015 | IS10 On 16-March-26 | | | Interest Rate Swap | 102.13 | 102.1322 | 102.1269 | 102.1322 | 0.00 |
| 18/12/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/12/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/12/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/12/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/12/2015 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.71 | 93.2900 | 6.7100 | 93.2900 | 0.00 |
| 18/12/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.99 | 93.0100 | 6.9900 | 93.0100 | 2,000.00 |
| 18/12/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 7.0600 | 92.9400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.23 | 92.7700 | 7.2300 | 92.7700 | 0.00 |
| 18/12/2015 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.28 | 92.7200 | 7.2800 | 92.7200 | 0.00 |
| 18/12/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 7.4300 | 92.5700 | 0.00 |
| 18/12/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.74 | 92.2600 | 7.7400 | 92.2600 | 0.00 |
| 18/12/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 8.07 | 91.9300 | 8.0700 | 91.9300 | 0.00 |
| 18/12/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.21 | 91.7900 | 8.2100 | 91.7900 | 0.00 |
| 18/12/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 8.4000 | 91.6000 | 0.00 |
| 18/12/2015 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.53 | 91.4700 | 8.5300 | 91.4700 | 0.00 |
| 18/12/2015 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.63 | 91.3700 | 8.6300 | 91.3700 | 0.00 |
| 18/12/2015 | R023 On 04-February-16 | | | Bond Future | 9.27 | 96.1827 | 9.2704 | 96.1827 | 16,357.00 |
| 18/12/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 18/12/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 18/12/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 18/12/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 6480 | 6 | 6480 | 6 | 0.00 |
| 18/12/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 6428 | 6 | 6428 | 6 | 0.00 |
| 18/12/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 6376 | 6 | 6376 | 6 | 0.00 |
| 18/12/2015 | R023 On 05-May-16 | | | Bond Future | 9.36 | 94.0051 | 9.3576 | 94.0051 | 0.00 |
| 18/12/2015 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 18/12/2015 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 18/12/2015 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 18/12/2015 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 5679 | 5 | 5679 | 5 | 0.00 |
| 18/12/2015 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 5634 | 5 | 5634 | 5 | 0.00 |
| 18/12/2015 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 5723 | 5 | 5723 | 5 | 0.00 |
| 18/12/2015 | R023 On 04-August-16 | | | Bond Future | 9.42 | 95.8739 | 9.4217 | 95.8739 | 0.00 |
| 18/12/2015 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 18/12/2015 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 18/12/2015 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 18/12/2015 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 6096 | 6 | 6096 | 6 | 0.00 |
| 18/12/2015 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 6137 | 6 | 6137 | 6 | 0.00 |
| 18/12/2015 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 6055 | 6 | 6055 | 6 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | | | Bond Future | 9.38 | 109.6323 | 9.3836 | 109.6323 | 65,510.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.90 | Call | Bond Future | 5 | 0 | 5 | 0 | 680.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.45 | Call | Bond Future | 84 | 0 | 84 | 0 | 350.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 9.20 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.83 | Call | Bond Future | 356 | 1 | 356 | 1 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.70 | Call | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.80 | Call | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.65 | Call | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.85 | Call | Bond Future | 381 | 1 | 381 | 1 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.02 | Call | Bond Future | 10 | 0 | 10 | 0 | 700.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.40 | Call | Bond Future | 68 | 0 | 68 | 0 | 680.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.90 | Put | Bond Future | 11232 | 11 | 11232 | 11 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.45 | Put | Bond Future | 6971 | 6 | 6971 | 6 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 9.20 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 700.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 4880 | 4 | 4880 | 4 | 11,695.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 14441 | 14 | 14441 | 14 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 14609 | 14 | 14609 | 14 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.85 | Put | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 14525 | 14 | 14525 | 14 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.65 | Put | Bond Future | 5550 | 5 | 5550 | 5 | 340.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.70 | Put | Bond Future | 5211 | 5 | 5211 | 5 | 5,000.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.80 | Put | Bond Future | 4558 | 4 | 4558 | 4 | 5,000.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.40 | Put | Bond Future | 7340 | 7 | 7340 | 7 | 0.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.83 | Put | Bond Future | 4369 | 4 | 4369 | 4 | 33.00 |
| 18/12/2015 | R186 On 04-February-16 | 8.02 | Put | Bond Future | 10271 | 10 | 10271 | 10 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | | | Bond Future | 9.46 | 111.6301 | 9.4598 | 111.6301 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 427 | 1 | 427 | 1 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 436 | 1 | 436 | 1 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 8643 | 8 | 8643 | 8 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 8508 | 8 | 8508 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 14392 | 14 | 14392 | 14 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 8575 | 8 | 8575 | 8 | 0.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 6008 | 5 | 6008 | 5 | 1,900.00 |
| 18/12/2015 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 5449 | 5 | 5449 | 5 | 5,350.00 |
| 18/12/2015 | R186 On 04-August-16 | | | Bond Future | 9.52 | 108.5431 | 9.5177 | 108.5431 | 0.00 |
| 18/12/2015 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 18/12/2015 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 18/12/2015 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 18/12/2015 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 8340 | 8 | 8340 | 8 | 0.00 |
| 18/12/2015 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 8280 | 8 | 8280 | 8 | 0.00 |
| 18/12/2015 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 8221 | 8 | 8221 | 8 | 0.00 |
| 18/12/2015 | R197 On 04-February-16 | | | Bond Future | 286.28 | 286.3185 | 286.2816 | 286.3185 | 714.00 |
| 18/12/2015 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 10718 | 11 | 10718 | 11 | 0.00 |
| 18/12/2015 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 10728 | 11 | 10728 | 11 | 0.00 |
| 18/12/2015 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 10708 | 11 | 10708 | 11 | 0.00 |
| 18/12/2015 | R197 On 05-May-16 | | | Bond Future | 291.44 | 291.4816 | 291.4383 | 291.4816 | 0.00 |
| 18/12/2015 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 8572 | 9 | 8572 | 9 | 0.00 |
| 18/12/2015 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 8562 | 9 | 8562 | 9 | 0.00 |
| 18/12/2015 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 8552 | 9 | 8552 | 9 | 0.00 |
| 18/12/2015 | R202 On 04-February-16 | | | Bond Future | 229.20 | 223.0111 | 229.1978 | 223.0111 | 43,015.00 |
| 18/12/2015 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 10792 | 17 | 10792 | 17 | 0.00 |
| 18/12/2015 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 10802 | 17 | 10802 | 17 | 0.00 |
| 18/12/2015 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 10812 | 17 | 10812 | 17 | 0.00 |
| 18/12/2015 | R202 On 05-May-16 | | | Bond Future | 233.33 | 227.0326 | 233.3266 | 227.0326 | 0.00 |
| 18/12/2015 | R202 On 05-May-16 | 246.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 13673 | 20 | 13673 | 20 | 0.00 |
| 18/12/2015 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 13683 | 20 | 13683 | 20 | 0.00 |
| 18/12/2015 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 13663 | 20 | 13663 | 20 | 0.00 |
| 18/12/2015 | R203 On 04-February-16 | | | Bond Future | 8.19 | 103.5672 | 8.1934 | 103.5672 | 17,164.00 |
| 18/12/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 18/12/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 18/12/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 18/12/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 18/12/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 1406 | 1 | 1406 | 1 | 0.00 |
| 18/12/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 18/12/2015 | R203 On 05-May-16 | | | Bond Future | 8.35 | 101.2837 | 8.3495 | 101.2837 | 0.00 |
| 18/12/2015 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 18/12/2015 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 18/12/2015 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 18/12/2015 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 18/12/2015 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 18/12/2015 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1428 | 1 | 1428 | 1 | 0.00 |
| 18/12/2015 | R203 On 04-August-16 | | | Bond Future | 8.43 | 103.2975 | 8.4273 | 103.2975 | 0.00 |
| 18/12/2015 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 18/12/2015 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 18/12/2015 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 18/12/2015 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1296 | 1 | 1296 | 1 | 0.00 |
| 18/12/2015 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 18/12/2015 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1305 | 1 | 1305 | 1 | 0.00 |
| 18/12/2015 | R204 On 04-February-16 | | | Bond Future | 8.58 | 99.9081 | 8.5821 | 99.9081 | 38,369.00 |
| 18/12/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/12/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/12/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/12/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 2726 | 2 | 2726 | 2 | 0.00 |
| 18/12/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 2701 | 2 | 2701 | 2 | 0.00 |
| 18/12/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 2751 | 2 | 2751 | 2 | 0.00 |
| 18/12/2015 | R204 On 05-May-16 | | | Bond Future | 8.71 | 101.7287 | 8.7095 | 101.7287 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 18/12/2015 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 18/12/2015 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 18/12/2015 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2336 | 2 | 2336 | 2 | 0.00 |
| 18/12/2015 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2356 | 2 | 2356 | 2 | 0.00 |
| 18/12/2015 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 18/12/2015 | R204 On 04-August-16 | | | Bond Future | 8.80 | 99.7079 | 8.7954 | 99.7079 | 0.00 |
| 18/12/2015 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 18/12/2015 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 18/12/2015 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 18/12/2015 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 18/12/2015 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2396 | 2 | 2396 | 2 | 0.00 |
| 18/12/2015 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 18/12/2015 | R207 On 04-February-16 | | | Bond Future | 8.85 | 95.6106 | 8.8506 | 95.6106 | 46,579.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 1 | 0 | 1 | 0 | 43.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 3 | 0 | 3 | 0 | 19.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 4385 | 4 | 4385 | 4 | 0.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 5153 | 5 | 5153 | 5 | 0.00 |
| 18/12/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 4418 | 4 | 4418 | 4 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | | | Bond Future | 8.97 | 97.3532 | 8.9682 | 97.3532 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 67 | 0 | 67 | 0 | 43.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 3540 | 3 | 3540 | 3 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 3512 | 3 | 3512 | 3 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4377 | 4 | 4377 | 4 | 0.00 |
| 18/12/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 3568 | 3 | 3568 | 3 | 0.00 |
| 18/12/2015 | R207 On 04-August-16 | | | Bond Future | 9.05 | 95.6430 | 9.0534 | 95.6430 | 0.00 |
| 18/12/2015 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 18/12/2015 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 329 | 0 | 329 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 18/12/2015 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 18/12/2015 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3340 | 3 | 3340 | 3 | 0.00 |
| 18/12/2015 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3317 | 3 | 3317 | 3 | 0.00 |
| 18/12/2015 | R208 On 04-February-16 | | | Bond Future | 9.02 | 93.6636 | 9.0227 | 93.6636 | 41,528.00 |
| 18/12/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/12/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/12/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 18/12/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 5059 | 5 | 5059 | 5 | 0.00 |
| 18/12/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 18/12/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 5019 | 5 | 5019 | 5 | 0.00 |
| 18/12/2015 | R208 On 05-May-16 | | | Bond Future | 9.12 | 91.9687 | 9.1224 | 91.9687 | 0.00 |
| 18/12/2015 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 18/12/2015 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 18/12/2015 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 18/12/2015 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 4404 | 4 | 4404 | 4 | 0.00 |
| 18/12/2015 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 4369 | 4 | 4369 | 4 | 0.00 |
| 18/12/2015 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 4438 | 4 | 4438 | 4 | 0.00 |
| 18/12/2015 | R208 On 04-August-16 | | | Bond Future | 9.20 | 93.7974 | 9.1957 | 93.7974 | 0.00 |
| 18/12/2015 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 18/12/2015 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 18/12/2015 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 18/12/2015 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 4699 | 4 | 4699 | 4 | 0.00 |
| 18/12/2015 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 4668 | 4 | 4668 | 4 | 0.00 |
| 18/12/2015 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 4637 | 4 | 4637 | 4 | 0.00 |
| 18/12/2015 | R209 On 04-February-16 | | | Bond Future | 9.86 | 71.5087 | 9.8624 | 71.5087 | 41,013.00 |
| 18/12/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 18/12/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 18/12/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 18/12/2015 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 18/12/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 7846 | 7 | 7846 | 7 | 0.00 |
| 18/12/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 7996 | 7 | 7996 | 7 | 0.00 |
| 18/12/2015 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 2964 | 3 | 2964 | 3 | 2,200.00 |
| 18/12/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 7920 | 7 | 7920 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R209 On 05-May-16 | | | Bond Future | 9.93 | 69.6620 | 9.9270 | 69.6620 | 0.00 |
| 18/12/2015 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 644 | 1 | 644 | 1 | 6,700.00 |
| 18/12/2015 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 18/12/2015 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 122 | 0 | 122 | 0 | 6,700.00 |
| 18/12/2015 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 18/12/2015 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 7043 | 7 | 7043 | 7 | 0.00 |
| 18/12/2015 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 6981 | 6 | 6981 | 6 | 0.00 |
| 18/12/2015 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 7105 | 7 | 7105 | 7 | 0.00 |
| 18/12/2015 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 12386 | 12 | 12386 | 12 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | | | Bond Future | 9.98 | 71.0475 | 9.9785 | 71.0475 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 5585 | 6 | 5585 | 6 | 6,000.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2317 | 3 | 2317 | 3 | 6,000.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 6412 | 6 | 6412 | 6 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 1790 | 2 | 1790 | 2 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 6516 | 6 | 6516 | 6 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 6464 | 6 | 6464 | 6 | 0.00 |
| 18/12/2015 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 4801 | 4 | 4801 | 4 | 0.00 |
| 18/12/2015 | R210 On 04-February-16 | | | Bond Future | 172.58 | 172.6008 | 172.5796 | 172.6008 | 3,861.00 |
| 18/12/2015 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 12420 | 12 | 12420 | 12 | 0.00 |
| 18/12/2015 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 12430 | 12 | 12430 | 12 | 0.00 |
| 18/12/2015 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 12410 | 12 | 12410 | 12 | 0.00 |
| 18/12/2015 | R210 On 05-May-16 | | | Bond Future | 173.52 | 173.5465 | 173.5215 | 173.5465 | 0.00 |
| 18/12/2015 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 11468 | 11 | 11468 | 11 | 0.00 |
| 18/12/2015 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 11478 | 11 | 11478 | 11 | 0.00 |
| 18/12/2015 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 11488 | 11 | 11488 | 11 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R211 On 04-February-16 | | | Bond Future | 134.80 | 134.8167 | 134.7988 | 134.8167 | 860.00 |
| 18/12/2015 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R211 On 04-February-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 4201 | 4 | 4201 | 4 | 0.00 |
| 18/12/2015 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 4211 | 4 | 4211 | 4 | 0.00 |
| 18/12/2015 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 18/12/2015 | R211 On 05-May-16 | | | Bond Future | 137.23 | 137.2480 | 137.2270 | 137.2480 | 0.00 |
| 18/12/2015 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 18/12/2015 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 18/12/2015 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1783 | 2 | 1783 | 2 | 0.00 |
| 18/12/2015 | R212 On 04-February-16 | | | Bond Future | 136.39 | 136.4095 | 136.3929 | 136.4095 | 1,569.00 |
| 18/12/2015 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 9607 | 10 | 9607 | 10 | 0.00 |
| 18/12/2015 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 9597 | 10 | 9597 | 10 | 0.00 |
| 18/12/2015 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 9617 | 10 | 9617 | 10 | 0.00 |
| 18/12/2015 | R212 On 05-May-16 | | | Bond Future | 138.85 | 138.8695 | 138.8498 | 138.8695 | 0.00 |
| 18/12/2015 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 6150 | 6 | 6150 | 6 | 0.00 |
| 18/12/2015 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 6140 | 6 | 6140 | 6 | 0.00 |
| 18/12/2015 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 6160 | 6 | 6160 | 6 | 0.00 |
| 18/12/2015 | R213 On 04-February-16 | | | Bond Future | 9.81 | 81.8606 | 9.8136 | 81.8606 | 41,590.00 |
| 18/12/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 18/12/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 18/12/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 18/12/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 7456 | 7 | 7456 | 7 | 0.00 |
| 18/12/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 7384 | 7 | 7384 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 7528 | 7 | 7528 | 7 | 0.00 |
| 18/12/2015 | R213 On 05-May-16 | | | Bond Future | 9.88 | 79.8024 | 9.8835 | 79.8024 | 0.00 |
| 18/12/2015 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 431 | 1 | 431 | 1 | 0.00 |
| 18/12/2015 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 439 | 1 | 439 | 1 | 0.00 |
| 18/12/2015 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 448 | 1 | 448 | 1 | 0.00 |
| 18/12/2015 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 8251 | 8 | 8251 | 8 | 0.00 |
| 18/12/2015 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 8316 | 8 | 8316 | 8 | 0.00 |
| 18/12/2015 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 8186 | 8 | 8186 | 8 | 0.00 |
| 18/12/2015 | R213 On 04-August-16 | | | Bond Future | 9.94 | 81.3889 | 9.9382 | 81.3889 | 0.00 |
| 18/12/2015 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 18/12/2015 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 18/12/2015 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 18/12/2015 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 7568 | 7 | 7568 | 7 | 0.00 |
| 18/12/2015 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 7457 | 7 | 7457 | 7 | 0.00 |
| 18/12/2015 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 7512 | 7 | 7512 | 7 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | | | Bond Future | 9.99 | 71.5814 | 9.9948 | 71.5814 | 29,362.00 |
| 18/12/2015 | R214 On 04-February-16 | 9.45 | Call | Bond Future | 382 | 1 | 382 | 1 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | 9.35 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | 9.45 | Put | Bond Future | 4182 | 4 | 4182 | 4 | 25.00 |
| 18/12/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 15808 | 15 | 15808 | 15 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 15714 | 15 | 15714 | 15 | 0.00 |
| 18/12/2015 | R214 On 04-February-16 | 9.35 | Put | Bond Future | 4810 | 4 | 4810 | 4 | 25.00 |
| 18/12/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 15901 | 15 | 15901 | 15 | 0.00 |
| 18/12/2015 | R214 On 05-May-16 | | | Bond Future | 10.06 | 69.5894 | 10.0586 | 69.5894 | 4,680.00 |
| 18/12/2015 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 18/12/2015 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 521 | 1 | 521 | 1 | 0.00 |
| 18/12/2015 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 18/12/2015 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 18/12/2015 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 8072 | 8 | 8072 | 8 | 0.00 |
| 18/12/2015 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 8141 | 8 | 8141 | 8 | 0.00 |
| 18/12/2015 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 8209 | 8 | 8209 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | | | Bond Future | 10.11 | 70.9729 | 10.1094 | 70.9729 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1442 | 2 | 1442 | 2 | 1,300.00 |
| 18/12/2015 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 8085 | 9 | 8085 | 9 | 6,300.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1335 | 2 | 1335 | 2 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1370 | 2 | 1370 | 2 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1353 | 2 | 1353 | 2 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 476 | 1 | 476 | 1 | 1,300.00 |
| 18/12/2015 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 4122 | 5 | 4122 | 5 | 6,300.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 7328 | 7 | 7328 | 7 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 7443 | 7 | 7443 | 7 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 7100 | 7 | 7100 | 7 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 2895 | 3 | 2895 | 3 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 7386 | 7 | 7386 | 7 | 0.00 |
| 18/12/2015 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 12104 | 12 | 12104 | 12 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | | | Bond Future | 10.06 | 92.2043 | 10.0613 | 92.2043 | 57,933.00 |
| 18/12/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.45 | Call | Bond Future | 387 | 1 | 387 | 1 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.55 | Call | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.45 | Put | Bond Future | 5837 | 5 | 5837 | 5 | 75.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 9925 | 9 | 9925 | 9 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 9826 | 9 | 9826 | 9 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 10024 | 9 | 10024 | 9 | 0.00 |
| 18/12/2015 | R248 On 04-February-16 | 9.55 | Put | Bond Future | 5054 | 4 | 5054 | 4 | 75.00 |
| 18/12/2015 | R248 On 05-May-16 | | | Bond Future | 10.13 | 89.4470 | 10.1279 | 89.4470 | 0.00 |
| 18/12/2015 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 18/12/2015 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 18/12/2015 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 18/12/2015 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 10966 | 10 | 10966 | 10 | 0.00 |
| 18/12/2015 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 11057 | 10 | 11057 | 10 | 0.00 |
| 18/12/2015 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 10876 | 10 | 10876 | 10 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/12/2015 | R248 On 04-August-16 | | | Bond Future | 10.18 | 91.2255 | 10.1813 | 91.2255 | 0.00 |
| 18/12/2015 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 18/12/2015 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 18/12/2015 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1573 | 2 | 1573 | 2 | 0.00 |
| 18/12/2015 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 9829 | 9 | 9829 | 9 | 0.00 |
| 18/12/2015 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 9905 | 9 | 9905 | 9 | 0.00 |
| 18/12/2015 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 9982 | 9 | 9982 | 9 | 0.00 |