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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | 2025 On 03-November-16 | | | Bond Future | 130.21 | 130.3034 | 130.2116 | 130.3034 | 3,086.00 |
| 17/08/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 17/08/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 17/08/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 17/08/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 03-November-16 | | | Bond Future | 8.82 | 95.8214 | 8.8192 | 95.8214 | 30,334.00 |
| 17/08/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 17/08/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 3737 | 4 | 3737 | 4 | 0.00 |
| 17/08/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 3806 | 4 | 3806 | 4 | 0.00 |
| 17/08/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 02-February-17 | | | Bond Future | 8.85 | 93.6798 | 8.8472 | 93.6798 | 0.00 |
| 17/08/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 17/08/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 3289 | 3 | 3289 | 3 | 0.00 |
| 17/08/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |
| 17/08/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 04-May-17 | | | Bond Future | 8.87 | 95.5883 | 8.8686 | 95.5883 | 0.00 |
| 17/08/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 17/08/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 17/08/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 17/08/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2032 On 03-November-16 | | | Bond Future | 8.95 | 95.1302 | 8.9475 | 95.1302 | 13,093.00 |
| 17/08/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 9850 | 10 | 9850 | 10 | 0.00 |
| 17/08/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 9979 | 10 | 9979 | 10 | 0.00 |
| 17/08/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 9914 | 10 | 9914 | 10 | 0.00 |
| 17/08/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 17/08/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 85 | 0 | 85 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 17/08/2016 | 2032 On 02-February-17 | | | Bond Future | 8.98 | 96.9814 | 8.9798 | 96.9814 | 0.00 |
| 17/08/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 5681 | 6 | 5681 | 6 | 0.00 |
| 17/08/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 5784 | 6 | 5784 | 6 | 0.00 |
| 17/08/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 5732 | 6 | 5732 | 6 | 0.00 |
| 17/08/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 1631 | 2 | 1631 | 2 | 0.00 |
| 17/08/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 1653 | 2 | 1653 | 2 | 0.00 |
| 17/08/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 17/08/2016 | 2032 On 04-May-17 | | | Bond Future | 9.00 | 94.7956 | 9.0019 | 94.7956 | 0.00 |
| 17/08/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 6037 | 6 | 6037 | 6 | 0.00 |
| 17/08/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 5991 | 6 | 5991 | 6 | 0.00 |
| 17/08/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 5943 | 6 | 5943 | 6 | 0.00 |
| 17/08/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 17/08/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 17/08/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 2630 | 3 | 2630 | 3 | 0.00 |
| 17/08/2016 | 2033 On 03-November-16 | | | Bond Future | 108.61 | 108.6446 | 108.6099 | 108.6446 | 4,275.00 |
| 17/08/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 17/08/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 570 | 1 | 570 | 1 | 0.00 |
| 17/08/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 17/08/2016 | 2037 On 03-November-16 | | | Bond Future | 9.08 | 96.8983 | 9.0754 | 96.8983 | 40,431.00 |
| 17/08/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 10410 | 10 | 10410 | 10 | 0.00 |
| 17/08/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 10480 | 10 | 10480 | 10 | 0.00 |
| 17/08/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 10549 | 10 | 10549 | 10 | 0.00 |
| 17/08/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 17/08/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 17/08/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 17/08/2016 | 2037 On 02-February-17 | | | Bond Future | 9.11 | 94.5274 | 9.1059 | 94.5274 | 0.00 |
| 17/08/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 6501 | 7 | 6501 | 7 | 0.00 |
| 17/08/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 6613 | 7 | 6613 | 7 | 0.00 |
| 17/08/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 6557 | 7 | 6557 | 7 | 0.00 |
| 17/08/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 1846 | 2 | 1846 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 17/08/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 17/08/2016 | 2037 On 04-May-17 | | | Bond Future | 9.13 | 96.4532 | 9.1308 | 96.4532 | 0.00 |
| 17/08/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 6818 | 7 | 6818 | 7 | 0.00 |
| 17/08/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 6766 | 7 | 6766 | 7 | 0.00 |
| 17/08/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 6869 | 7 | 6869 | 7 | 0.00 |
| 17/08/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 17/08/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 17/08/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 17/08/2016 | 2038 On 03-November-16 | | | Bond Future | 136.99 | 137.0348 | 136.9924 | 137.0348 | 20,808.00 |
| 17/08/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 17/08/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 17/08/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 17/08/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2040 On 03-November-16 | | | Bond Future | 9.11 | 101.2554 | 9.1051 | 101.2554 | 3,584.00 |
| 17/08/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 6214 | 6 | 6214 | 6 | 0.00 |
| 17/08/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 6350 | 6 | 6350 | 6 | 0.00 |
| 17/08/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 6282 | 6 | 6282 | 6 | 0.00 |
| 17/08/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 17/08/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 17/08/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 17/08/2016 | 2040 On 02-February-17 | | | Bond Future | 9.14 | 98.7189 | 9.1353 | 98.7189 | 0.00 |
| 17/08/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 6434 | 6 | 6434 | 6 | 0.00 |
| 17/08/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 6492 | 6 | 6492 | 6 | 0.00 |
| 17/08/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 6551 | 7 | 6551 | 7 | 0.00 |
| 17/08/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 2346 | 2 | 2346 | 2 | 0.00 |
| 17/08/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 17/08/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 2376 | 3 | 2376 | 3 | 0.00 |
| 17/08/2016 | 2040 On 04-May-17 | | | Bond Future | 9.16 | 100.7300 | 9.1601 | 100.7300 | 0.00 |
| 17/08/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 7453 | 7 | 7453 | 7 | 0.00 |
| 17/08/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 7509 | 8 | 7509 | 8 | 0.00 |
| 17/08/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 7564 | 8 | 7564 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 17/08/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 3225 | 3 | 3225 | 3 | 0.00 |
| 17/08/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 3289 | 3 | 3289 | 3 | 0.00 |
| 17/08/2016 | 2044 On 03-November-16 | | | Bond Future | 9.13 | 98.2572 | 9.1344 | 98.2572 | 18,597.00 |
| 17/08/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 11358 | 11 | 11358 | 11 | 0.00 |
| 17/08/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 11285 | 11 | 11285 | 11 | 0.00 |
| 17/08/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 11431 | 11 | 11431 | 11 | 0.00 |
| 17/08/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 17/08/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 17/08/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 17/08/2016 | 2044 On 02-February-17 | | | Bond Future | 9.16 | 95.7875 | 9.1640 | 95.7875 | 0.00 |
| 17/08/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 7520 | 7 | 7520 | 7 | 0.00 |
| 17/08/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 7581 | 7 | 7581 | 7 | 0.00 |
| 17/08/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 7458 | 7 | 7458 | 7 | 0.00 |
| 17/08/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 17/08/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 17/08/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 17/08/2016 | 2044 On 04-May-17 | | | Bond Future | 9.19 | 97.7390 | 9.1884 | 97.7390 | 0.00 |
| 17/08/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 7726 | 8 | 7726 | 8 | 0.00 |
| 17/08/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 7670 | 8 | 7670 | 8 | 0.00 |
| 17/08/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 7783 | 8 | 7783 | 8 | 0.00 |
| 17/08/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 3281 | 4 | 3281 | 4 | 0.00 |
| 17/08/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 3313 | 4 | 3313 | 4 | 0.00 |
| 17/08/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 3345 | 4 | 3345 | 4 | 0.00 |
| 17/08/2016 | 2046 On 03-November-16 | | | Bond Future | 135.69 | 135.4392 | 135.6900 | 135.4392 | 17,253.00 |
| 17/08/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 1400 | 2 | 1400 | 2 | 0.00 |
| 17/08/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 1380 | 2 | 1380 | 2 | 0.00 |
| 17/08/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 1390 | 2 | 1390 | 2 | 0.00 |
| 17/08/2016 | 2050 On 03-November-16 | | | Bond Future | 146.39 | 146.4306 | 146.3865 | 146.4306 | 21,628.00 |
| 17/08/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2050 On 03-November-16 | 149.53 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 17/08/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 17/08/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 17/08/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | AL37 On 03-November-16 | | | Index Future | 509.38 | 509.6100 | 509.3780 | 509.6100 | 14.00 |
| 17/08/2016 | AL37 On 02-February-17 | | | Index Future | 519.29 | 519.5230 | 519.2890 | 519.5230 | 0.00 |
| 17/08/2016 | AL7T On 03-November-16 | | | Index Future | 595.66 | 596.2230 | 595.6600 | 596.2230 | 9.00 |
| 17/08/2016 | AL7T On 02-February-17 | | | Index Future | 607.25 | 607.8220 | 607.2490 | 607.8220 | 0.00 |
| 17/08/2016 | ALBI On 03-November-16 | | | Index Future | 544.88 | 544.6350 | 544.8780 | 544.6350 | 721.00 |
| 17/08/2016 | ALBI On 02-February-17 | | | Index Future | 555.48 | 555.2300 | 555.4800 | 555.2300 | 0.00 |
| 17/08/2016 | ALBI On 04-May-17 | | | Index Future | 566.78 | 566.5290 | 566.7770 | 566.5290 | 0.00 |
| 17/08/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C207 On 15-January-20 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/08/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/08/2016 | EL28 On 03-November-16 | | | Bond Future | 131.89 | 131.9282 | 131.8921 | 131.9282 | 0.00 |
| 17/08/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 17/08/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 17/08/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 17/08/2016 | EL28 On 02-February-17 | | | Bond Future | 134.47 | 134.5032 | 134.4666 | 134.5032 | 0.00 |
| 17/08/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 17/08/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 17/08/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 17/08/2016 | EL28 On 04-May-17 | | | Bond Future | 135.52 | 135.5586 | 135.5189 | 135.5586 | 0.00 |
| 17/08/2016 | EL28 On 04-May-17 | 137.92 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 17/08/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 2391 | 2 | 2391 | 2 | 0.00 |
| 17/08/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 17/08/2016 | ES33 On 03-November-16 | | | Bond Future | 9.98 | 81.0341 | 9.9772 | 81.0341 | 8,789.00 |
| 17/08/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 8398 | 8 | 8398 | 8 | 0.00 |
| 17/08/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 8282 | 8 | 8282 | 8 | 0.00 |
| 17/08/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 8340 | 8 | 8340 | 8 | 0.00 |
| 17/08/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 02-February-17 | | | Bond Future | 10.04 | 82.6109 | 10.0407 | 82.6109 | 0.00 |
| 17/08/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 3716 | 4 | 3716 | 4 | 0.00 |
| 17/08/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 17/08/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 17/08/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 04-May-17 | | | Bond Future | 10.09 | 80.4976 | 10.0927 | 80.4976 | 0.00 |
| 17/08/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 2975 | 3 | 2975 | 3 | 0.00 |
| 17/08/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 17/08/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 17/08/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | ES42 On 03-November-16 | | | Bond Future | 10.07 | 85.7905 | 10.0744 | 85.7905 | 8,777.00 |
| 17/08/2016 | ES42 On 02-February-17 | | | Bond Future | 10.13 | 87.4602 | 10.1329 | 87.4602 | 0.00 |
| 17/08/2016 | ES42 On 04-May-17 | | | Bond Future | 10.18 | 84.9780 | 10.1843 | 84.9780 | 0.00 |
| 17/08/2016 | GOVI On 03-November-16 | | | GOVI | 541.65 | 541.5200 | 541.6500 | 541.5200 | 418.00 |
| 17/08/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 655400 | 65 | 655400 | 65 | 0.00 |
| 17/08/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 655200 | 65 | 655200 | 65 | 0.00 |
| 17/08/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 655300 | 65 | 655300 | 65 | 0.00 |
| 17/08/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GOVI On 02-February-17 | | | GOVI | 552.19 | 552.0550 | 552.1890 | 552.0550 | 26.00 |
| 17/08/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 188690 | 19 | 188690 | 19 | 0.00 |
| 17/08/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 188490 | 19 | 188490 | 19 | 0.00 |
| 17/08/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 188590 | 19 | 188590 | 19 | 0.00 |
| 17/08/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GOVI On 04-May-17 | | | GOVI | 563.42 | 563.2890 | 563.4190 | 563.2890 | 0.00 |
| 17/08/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 3012190 | 301 | 3012190 | 301 | 0.00 |
| 17/08/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 3012290 | 301 | 3012290 | 301 | 0.00 |
| 17/08/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 3012390 | 301 | 3012390 | 301 | 0.00 |
| 17/08/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/08/2016 | IGOV On 03-November-16 | | | Index Future | 252.35 | 252.3470 | 252.3520 | 252.3470 | 1,023.00 |
| 17/08/2016 | IGOV On 02-February-17 | | | Index Future | 257.28 | 257.2710 | 257.2770 | 257.2710 | 55.00 |
| 17/08/2016 | IGOV On 04-May-17 | | | Index Future | 262.52 | 262.5210 | 262.5240 | 262.5210 | 0.00 |
| 17/08/2016 | ILBI On 03-November-16 | | | Index Future | 682.75 | 682.9090 | 682.7450 | 682.9090 | 0.00 |
| 17/08/2016 | ILBI On 02-February-17 | | | Index Future | 696.02 | 696.1880 | 696.0200 | 696.1880 | 155.00 |
| 17/08/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.06 | 100.0666 | 100.0650 | 100.0666 | 0.00 |
| 17/08/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.01 | 100.0082 | 100.0057 | 100.0082 | 0.00 |
| 17/08/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.63 | 99.6329 | 99.6298 | 99.6329 | 0.00 |
| 17/08/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.69 | 99.6861 | 99.6883 | 99.6861 | 0.00 |
| 17/08/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.96 | 99.9587 | 99.9606 | 99.9587 | 0.00 |
| 17/08/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.23 | 99.2330 | 99.2332 | 99.2330 | 0.00 |
| 17/08/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.89 | 98.8878 | 98.8851 | 98.8878 | 0.00 |
| 17/08/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.94 | 98.9423 | 98.9364 | 98.9423 | 0.00 |
| 17/08/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 97.74 | 97.6928 | 97.7407 | 97.6928 | 0.00 |
| 17/08/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.05 | 96.9950 | 97.0484 | 96.9950 | 0.00 |
| 17/08/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.32 | 96.2637 | 96.3226 | 96.2637 | 0.00 |
| 17/08/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 96.57 | 96.5072 | 96.5706 | 96.5072 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 96.99 | 96.8575 | 96.9897 | 96.8575 | 0.00 |
| 17/08/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 94.03 | 93.8899 | 94.0269 | 93.8899 | 0.00 |
| 17/08/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 92.76 | 92.6214 | 92.7622 | 92.6214 | 0.00 |
| 17/08/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 94.83 | 94.6847 | 94.8265 | 94.6847 | 0.00 |
| 17/08/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/08/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/08/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/08/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/08/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 7.3500 | 92.6500 | 0.00 |
| 17/08/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 7.3500 | 92.6500 | 10.00 |
| 17/08/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.37 | 92.6300 | 7.3700 | 92.6300 | 0.00 |
| 17/08/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.38 | 92.6200 | 7.3800 | 92.6200 | 0.00 |
| 17/08/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.40 | 92.6000 | 7.4000 | 92.6000 | 0.00 |
| 17/08/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 7.4300 | 92.5700 | 0.00 |
| 17/08/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.44 | 92.5600 | 7.4400 | 92.5600 | 0.00 |
| 17/08/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.48 | 92.5200 | 7.4800 | 92.5200 | 0.00 |
| 17/08/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.47 | 92.5300 | 7.4700 | 92.5300 | 0.00 |
| 17/08/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.47 | 92.5300 | 7.4700 | 92.5300 | 0.00 |
| 17/08/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.47 | 92.5300 | 7.4700 | 92.5300 | 0.00 |
| 17/08/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 7.9800 | 92.0200 | 0.00 |
| 17/08/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 17/08/2016 | R023 On 03-November-16 | | | Bond Future | 8.17 | 99.4945 | 8.1693 | 99.4945 | 15,295.00 |
| 17/08/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 7154 | 7 | 7154 | 7 | 0.00 |
| 17/08/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 7197 | 7 | 7197 | 7 | 0.00 |
| 17/08/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 7240 | 7 | 7240 | 7 | 0.00 |
| 17/08/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 17/08/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 17/08/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 17/08/2016 | R023 On 02-February-17 | | | Bond Future | 8.19 | 101.4304 | 8.1881 | 101.4304 | 0.00 |
| 17/08/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 3713 | 4 | 3713 | 4 | 0.00 |
| 17/08/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 3678 | 4 | 3678 | 4 | 0.00 |
| 17/08/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 17/08/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 17/08/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 653 | 1 | 653 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 17/08/2016 | R023 On 04-May-17 | | | Bond Future | 8.18 | 99.5607 | 8.1831 | 99.5607 | 0.00 |
| 17/08/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 3160 | 3 | 3160 | 3 | 0.00 |
| 17/08/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 17/08/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 3189 | 3 | 3189 | 3 | 0.00 |
| 17/08/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 1351 | 1 | 1351 | 1 | 0.00 |
| 17/08/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 17/08/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 1336 | 1 | 1336 | 1 | 0.00 |
| 17/08/2016 | R035 On 03-November-16 | | | Bond Future | 9.02 | 100.3404 | 9.0181 | 100.3404 | 4,315.00 |
| 17/08/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 4681 | 5 | 4681 | 5 | 0.00 |
| 17/08/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 4844 | 5 | 4844 | 5 | 0.00 |
| 17/08/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 4762 | 5 | 4762 | 5 | 0.00 |
| 17/08/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 02-February-17 | | | Bond Future | 9.05 | 102.2928 | 9.0522 | 102.2928 | 0.00 |
| 17/08/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 3869 | 4 | 3869 | 4 | 0.00 |
| 17/08/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 17/08/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 3787 | 4 | 3787 | 4 | 0.00 |
| 17/08/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 04-May-17 | | | Bond Future | 9.07 | 99.8695 | 9.0736 | 99.8695 | 0.00 |
| 17/08/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 17/08/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 17/08/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 3908 | 4 | 3908 | 4 | 0.00 |
| 17/08/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | | | Bond Future | 8.47 | 117.7432 | 8.4663 | 117.7432 | 95,084.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 8389 | 9 | 8389 | 9 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.10 | Call | Bond Future | 4980 | 5 | 4980 | 5 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 4198 | 4 | 4198 | 4 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 6771 | 7 | 6771 | 7 | 1,425.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 5562 | 6 | 5562 | 6 | 1,425.00 |
| 17/08/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 8703 | 9 | 8703 | 9 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 93 | 0 | 93 | 0 | 5,000.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 79 | 0 | 79 | 0 | 5,000.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.10 | Put | Bond Future | 470 | 1 | 470 | 1 | 5,200.00 |
| 17/08/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 663 | 1 | 663 | 1 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 17/08/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | | | Bond Future | 8.49 | 114.7306 | 8.4892 | 114.7306 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 7589 | 8 | 7589 | 8 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 7040 | 7 | 7040 | 7 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 4001 | 4 | 4001 | 4 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 4499 | 5 | 4499 | 5 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 2572 | 3 | 2572 | 3 | 750.00 |
| 17/08/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 642 | 1 | 642 | 1 | 6,500.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 754 | 1 | 754 | 1 | 750.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 1845 | 2 | 1845 | 2 | 0.00 |
| 17/08/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 1604 | 2 | 1604 | 2 | 750.00 |
| 17/08/2016 | R186 On 04-May-17 | | | Bond Future | 8.50 | 117.0675 | 8.4998 | 117.0675 | 0.00 |
| 17/08/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 17/08/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 4994 | 5 | 4994 | 5 | 0.00 |
| 17/08/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 5082 | 5 | 5082 | 5 | 0.00 |
| 17/08/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 17/08/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 2269 | 2 | 2269 | 2 | 0.00 |
| 17/08/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 2245 | 2 | 2245 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R197 On 03-November-16 | | | Bond Future | 304.47 | 304.5695 | 304.4735 | 304.5695 | 1,589.00 |
| 17/08/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 17/08/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 17/08/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 17/08/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R202 On 03-November-16 | | | Bond Future | 252.42 | 252.5010 | 252.4236 | 252.5010 | 36,658.00 |
| 17/08/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 17/08/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 1446 | 1 | 1446 | 1 | 0.00 |
| 17/08/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 17/08/2016 | R203 On 03-November-16 | | | Bond Future | 7.37 | 101.9273 | 7.3675 | 101.9273 | 30,318.00 |
| 17/08/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 17/08/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 17/08/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 17/08/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2016 | R203 On 02-February-17 | | | Bond Future | 7.17 | 103.9107 | 7.1736 | 103.9107 | 0.00 |
| 17/08/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 17/08/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 17/08/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 17/08/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 17/08/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 17/08/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 17/08/2016 | R203 On 04-May-17 | | | Bond Future | 6.31 | 101.8513 | 6.3129 | 101.8513 | 0.00 |
| 17/08/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 17/08/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 17/08/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 17/08/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 17/08/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 50 | 0 | 50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 17/08/2016 | R204 On 03-November-16 | | | Bond Future | 7.62 | 103.7820 | 7.6175 | 103.7820 | 28,909.00 |
| 17/08/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 17/08/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 17/08/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 17/08/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 17/08/2016 | R204 On 02-February-17 | | | Bond Future | 7.58 | 101.7605 | 7.5795 | 101.7605 | 0.00 |
| 17/08/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 17/08/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 17/08/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 1383 | 1 | 1383 | 1 | 0.00 |
| 17/08/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 17/08/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 17/08/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 17/08/2016 | R204 On 04-May-17 | | | Bond Future | 7.47 | 103.8331 | 7.4730 | 103.8331 | 0.00 |
| 17/08/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 17/08/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 17/08/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 17/08/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 17/08/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 17/08/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 17/08/2016 | R207 On 03-November-16 | | | Bond Future | 7.79 | 100.8086 | 7.7871 | 100.8086 | 54,940.00 |
| 17/08/2016 | R207 On 03-November-16 | 7.94 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 17/08/2016 | R207 On 03-November-16 | 7.93 | Call | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 17/08/2016 | R207 On 03-November-16 | 7.95 | Call | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 17/08/2016 | R207 On 03-November-16 | 7.95 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 17/08/2016 | R207 On 03-November-16 | 7.94 | Put | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 17/08/2016 | R207 On 03-November-16 | 7.93 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 17/08/2016 | R207 On 02-February-17 | | | Bond Future | 7.78 | 99.1273 | 7.7750 | 99.1273 | 0.00 |
| 17/08/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2957 | 3 | 2957 | 3 | 62.00 |
| 17/08/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 17/08/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 3709 | 4 | 3709 | 4 | 0.00 |
| 17/08/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 3686 | 4 | 3686 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 17/08/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 17/08/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 17/08/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 17/08/2016 | R207 On 04-May-17 | | | Bond Future | 7.73 | 101.1463 | 7.7336 | 101.1463 | 0.00 |
| 17/08/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 17/08/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 17/08/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 17/08/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 17/08/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 17/08/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 17/08/2016 | R208 On 03-November-16 | | | Bond Future | 7.95 | 96.3792 | 7.9475 | 96.3792 | 32,606.00 |
| 17/08/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 5561 | 6 | 5561 | 6 | 0.00 |
| 17/08/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 5627 | 6 | 5627 | 6 | 0.00 |
| 17/08/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 5594 | 6 | 5594 | 6 | 0.00 |
| 17/08/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 17/08/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 17/08/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 17/08/2016 | R208 On 02-February-17 | | | Bond Future | 7.95 | 98.2547 | 7.9537 | 98.2547 | 0.00 |
| 17/08/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |
| 17/08/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 17/08/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 17/08/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 17/08/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 17/08/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 17/08/2016 | R208 On 04-May-17 | | | Bond Future | 7.93 | 96.8511 | 7.9326 | 96.8511 | 0.00 |
| 17/08/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 17/08/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 17/08/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 17/08/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 17/08/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 17/08/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 814 | 1 | 814 | 1 | 0.00 |
| 17/08/2016 | R209 On 03-November-16 | | | Bond Future | 8.98 | 75.7560 | 8.9786 | 75.7560 | 35,503.00 |
| 17/08/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 8597 | 9 | 8597 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 8713 | 9 | 8713 | 9 | 0.00 |
| 17/08/2016 | R209 On 03-November-16 | 9.05 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 17/08/2016 | R209 On 03-November-16 | 9.45 | Call | Bond Future | 4154 | 4 | 4154 | 4 | 0.00 |
| 17/08/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 8655 | 9 | 8655 | 9 | 0.00 |
| 17/08/2016 | R209 On 03-November-16 | 8.87 | Call | Bond Future | 1668 | 2 | 1668 | 2 | 250.00 |
| 17/08/2016 | R209 On 03-November-16 | 9.05 | Put | Bond Future | 1793 | 2 | 1793 | 2 | 250.00 |
| 17/08/2016 | R209 On 03-November-16 | 9.45 | Put | Bond Future | 798 | 1 | 798 | 1 | 250.00 |
| 17/08/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 102 | 0 | 102 | 0 | 5,000.00 |
| 17/08/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 17/08/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 17/08/2016 | R209 On 03-November-16 | 8.87 | Put | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 17/08/2016 | R209 On 02-February-17 | | | Bond Future | 9.01 | 77.2302 | 9.0069 | 77.2302 | 0.00 |
| 17/08/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 5326 | 5 | 5326 | 5 | 0.00 |
| 17/08/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 5232 | 5 | 5232 | 5 | 0.00 |
| 17/08/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 5279 | 5 | 5279 | 5 | 0.00 |
| 17/08/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 17/08/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 17/08/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 1505 | 2 | 1505 | 2 | 0.00 |
| 17/08/2016 | R209 On 04-May-17 | | | Bond Future | 9.03 | 75.6507 | 9.0264 | 75.6507 | 0.00 |
| 17/08/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 5514 | 6 | 5514 | 6 | 0.00 |
| 17/08/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 5601 | 6 | 5601 | 6 | 0.00 |
| 17/08/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 5557 | 6 | 5557 | 6 | 0.00 |
| 17/08/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 2457 | 3 | 2457 | 3 | 0.00 |
| 17/08/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 17/08/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 17/08/2016 | R210 On 03-November-16 | | | Bond Future | 188.72 | 188.7833 | 188.7244 | 188.7833 | 2,182.00 |
| 17/08/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 17/08/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 17/08/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 17/08/2016 | R211 On 03-November-16 | | | Bond Future | 142.11 | 142.1590 | 142.1143 | 142.1590 | 56.00 |
| 17/08/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 354 | 0 | 354 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 17/08/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 17/08/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R212 On 03-November-16 | | | Bond Future | 148.82 | 148.8658 | 148.8185 | 148.8658 | 3,962.00 |
| 17/08/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 17/08/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 17/08/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 17/08/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/08/2016 | R213 On 03-November-16 | | | Bond Future | 8.86 | 86.4150 | 8.8612 | 86.4150 | 43,664.00 |
| 17/08/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 8842 | 9 | 8842 | 9 | 0.00 |
| 17/08/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 8960 | 9 | 8960 | 9 | 0.00 |
| 17/08/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 8901 | 9 | 8901 | 9 | 0.00 |
| 17/08/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 17/08/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 17/08/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 17/08/2016 | R213 On 02-February-17 | | | Bond Future | 8.89 | 88.0964 | 8.8925 | 88.0964 | 0.00 |
| 17/08/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 4969 | 5 | 4969 | 5 | 0.00 |
| 17/08/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 17/08/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 17/08/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 1474 | 2 | 1474 | 2 | 0.00 |
| 17/08/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 17/08/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 1453 | 2 | 1453 | 2 | 0.00 |
| 17/08/2016 | R213 On 04-May-17 | | | Bond Future | 8.91 | 86.3360 | 8.9105 | 86.3360 | 0.00 |
| 17/08/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 5392 | 5 | 5392 | 5 | 0.00 |
| 17/08/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 5349 | 5 | 5349 | 5 | 0.00 |
| 17/08/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 5307 | 5 | 5307 | 5 | 0.00 |
| 17/08/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 17/08/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 2248 | 2 | 2248 | 2 | 0.00 |
| 17/08/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 17/08/2016 | R214 On 03-November-16 | | | Bond Future | 9.05 | 76.1602 | 9.0492 | 76.1602 | 29,419.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 9215 | 9 | 9215 | 9 | 0.00 |
| 17/08/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 9096 | 9 | 9096 | 9 | 0.00 |
| 17/08/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 9156 | 9 | 9156 | 9 | 0.00 |
| 17/08/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 17/08/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 17/08/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 17/08/2016 | R214 On 02-February-17 | | | Bond Future | 9.08 | 77.6422 | 9.0791 | 77.6422 | 0.00 |
| 17/08/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 5850 | 6 | 5850 | 6 | 0.00 |
| 17/08/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 5800 | 6 | 5800 | 6 | 0.00 |
| 17/08/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 5900 | 6 | 5900 | 6 | 0.00 |
| 17/08/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 1500 | 2 | 1500 | 2 | 0.00 |
| 17/08/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 1480 | 2 | 1480 | 2 | 0.00 |
| 17/08/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 1521 | 2 | 1521 | 2 | 0.00 |
| 17/08/2016 | R214 On 04-May-17 | | | Bond Future | 9.10 | 75.9228 | 9.0981 | 75.9228 | 0.00 |
| 17/08/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 6050 | 6 | 6050 | 6 | 0.00 |
| 17/08/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 5958 | 6 | 5958 | 6 | 0.00 |
| 17/08/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 6004 | 6 | 6004 | 6 | 0.00 |
| 17/08/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 17/08/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 17/08/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 2486 | 3 | 2486 | 3 | 0.00 |
| 17/08/2016 | R248 On 03-November-16 | | | Bond Future | 9.11 | 97.5637 | 9.1104 | 97.5637 | 61,316.00 |
| 17/08/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 11601 | 11 | 11601 | 11 | 0.00 |
| 17/08/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 11527 | 11 | 11527 | 11 | 0.00 |
| 17/08/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 11452 | 11 | 11452 | 11 | 0.00 |
| 17/08/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 17/08/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 17/08/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 17/08/2016 | R248 On 02-February-17 | | | Bond Future | 9.14 | 99.4620 | 9.1419 | 99.4620 | 0.00 |
| 17/08/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 7831 | 8 | 7831 | 8 | 0.00 |
| 17/08/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 7894 | 8 | 7894 | 8 | 0.00 |
| 17/08/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 7957 | 8 | 7957 | 8 | 0.00 |
| 17/08/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 2013 | 2 | 2013 | 2 | 0.00 |
| 17/08/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 17/08/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 1987 | 2 | 1987 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2016 | R248 On 04-May-17 | | | Bond Future | 9.16 | 97.0445 | 9.1624 | 97.0445 | 0.00 |
| 17/08/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 8127 | 8 | 8127 | 8 | 0.00 |
| 17/08/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 8069 | 8 | 8069 | 8 | 0.00 |
| 17/08/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 8011 | 8 | 8011 | 8 | 0.00 |
| 17/08/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 3378 | 4 | 3378 | 4 | 0.00 |
| 17/08/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 3346 | 4 | 3346 | 4 | 0.00 |
| 17/08/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 3411 | 4 | 3411 | 4 | 0.00 |