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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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | 2025 On 03-November-16 | | | Bond Future | 128.70 | 128.7158 | 128.7026 | 128.7158 | 3,024.00 |
| 25/08/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 517 | 1 | 517 | 1 | 0.00 |
| 25/08/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 25/08/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 25/08/2016 | 2030 On 03-November-16 | | | Bond Future | 9.46 | 91.3847 | 9.4621 | 91.3847 | 29,408.00 |
| 25/08/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 25/08/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 25/08/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 25/08/2016 | 2030 On 02-February-17 | | | Bond Future | 9.51 | 89.1517 | 9.5126 | 89.1517 | 0.00 |
| 25/08/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 25/08/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 1389 | 1 | 1389 | 1 | 0.00 |
| 25/08/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 1528 | 1 | 1528 | 1 | 0.00 |
| 25/08/2016 | 2030 On 04-May-17 | | | Bond Future | 9.56 | 90.9612 | 9.5569 | 90.9612 | 0.00 |
| 25/08/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 1538 | 1 | 1538 | 1 | 0.00 |
| 25/08/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 1606 | 1 | 1606 | 1 | 0.00 |
| 25/08/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 1469 | 1 | 1469 | 1 | 0.00 |
| 25/08/2016 | 2032 On 03-November-16 | | | Bond Future | 9.58 | 90.4239 | 9.5793 | 90.4239 | 13,093.00 |
| 25/08/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 5404 | 6 | 5404 | 6 | 0.00 |
| 25/08/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 5515 | 6 | 5515 | 6 | 0.00 |
| 25/08/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 5459 | 6 | 5459 | 6 | 0.00 |
| 25/08/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 466 | 0 | 466 | 0 | 0.00 |
| 25/08/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 443 | 0 | 443 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 25/08/2016 | 2032 On 02-February-17 | | | Bond Future | 9.63 | 92.1784 | 9.6325 | 92.1784 | 0.00 |
| 25/08/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 25/08/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 25/08/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 25/08/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 3556 | 3 | 3556 | 3 | 0.00 |
| 25/08/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 3595 | 4 | 3595 | 4 | 0.00 |
| 25/08/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 3517 | 3 | 3517 | 3 | 0.00 |
| 25/08/2016 | 2032 On 04-May-17 | | | Bond Future | 9.68 | 89.8879 | 9.6760 | 89.8879 | 0.00 |
| 25/08/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 25/08/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 3146 | 3 | 3146 | 3 | 0.00 |
| 25/08/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 25/08/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 4788 | 5 | 4788 | 5 | 0.00 |
| 25/08/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 4747 | 5 | 4747 | 5 | 0.00 |
| 25/08/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 25/08/2016 | 2033 On 03-November-16 | | | Bond Future | 108.06 | 108.0718 | 108.0608 | 108.0718 | 4,275.00 |
| 25/08/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 25/08/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 25/08/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 25/08/2016 | 2037 On 03-November-16 | | | Bond Future | 9.71 | 91.7213 | 9.7062 | 91.7213 | 40,431.00 |
| 25/08/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 5604 | 6 | 5604 | 6 | 0.00 |
| 25/08/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 5662 | 6 | 5662 | 6 | 0.00 |
| 25/08/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 5720 | 6 | 5720 | 6 | 0.00 |
| 25/08/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 25/08/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 25/08/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 649 | 1 | 649 | 1 | 0.00 |
| 25/08/2016 | 2037 On 02-February-17 | | | Bond Future | 9.76 | 89.2444 | 9.7561 | 89.2444 | 0.00 |
| 25/08/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 3159 | 3 | 3159 | 3 | 0.00 |
| 25/08/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 25/08/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 25/08/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 3930 | 4 | 3930 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 25/08/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 3845 | 4 | 3845 | 4 | 0.00 |
| 25/08/2016 | 2037 On 04-May-17 | | | Bond Future | 9.80 | 91.0558 | 9.8005 | 91.0558 | 0.00 |
| 25/08/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 3647 | 4 | 3647 | 4 | 0.00 |
| 25/08/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 3610 | 4 | 3610 | 4 | 0.00 |
| 25/08/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 3683 | 4 | 3683 | 4 | 0.00 |
| 25/08/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 5377 | 5 | 5377 | 5 | 0.00 |
| 25/08/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 5287 | 5 | 5287 | 5 | 0.00 |
| 25/08/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 5332 | 5 | 5332 | 5 | 0.00 |
| 25/08/2016 | 2038 On 03-November-16 | | | Bond Future | 135.95 | 136.1917 | 135.9452 | 136.1917 | 20,808.00 |
| 25/08/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 25/08/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 25/08/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 25/08/2016 | 2040 On 03-November-16 | | | Bond Future | 9.74 | 95.7768 | 9.7357 | 95.7768 | 3,584.00 |
| 25/08/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 2364 | 2 | 2364 | 2 | 0.00 |
| 25/08/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 2448 | 3 | 2448 | 3 | 0.00 |
| 25/08/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 2406 | 2 | 2406 | 2 | 0.00 |
| 25/08/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 25/08/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 25/08/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 2671 | 3 | 2671 | 3 | 0.00 |
| 25/08/2016 | 2040 On 02-February-17 | | | Bond Future | 9.78 | 93.1282 | 9.7850 | 93.1282 | 0.00 |
| 25/08/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 25/08/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 25/08/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 25/08/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 4779 | 5 | 4779 | 5 | 0.00 |
| 25/08/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 4730 | 5 | 4730 | 5 | 0.00 |
| 25/08/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 25/08/2016 | 2040 On 04-May-17 | | | Bond Future | 9.83 | 95.0185 | 9.8289 | 95.0185 | 0.00 |
| 25/08/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 25/08/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 4070 | 4 | 4070 | 4 | 0.00 |
| 25/08/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 4110 | 4 | 4110 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 5781 | 6 | 5781 | 6 | 0.00 |
| 25/08/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 5733 | 6 | 5733 | 6 | 0.00 |
| 25/08/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 5829 | 6 | 5829 | 6 | 0.00 |
| 25/08/2016 | 2044 On 03-November-16 | | | Bond Future | 9.75 | 92.8639 | 9.7545 | 92.8639 | 18,597.00 |
| 25/08/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 6222 | 6 | 6222 | 6 | 0.00 |
| 25/08/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 6160 | 6 | 6160 | 6 | 0.00 |
| 25/08/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 6283 | 6 | 6283 | 6 | 0.00 |
| 25/08/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 25/08/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 25/08/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 25/08/2016 | 2044 On 02-February-17 | | | Bond Future | 9.80 | 90.2841 | 9.8024 | 90.2841 | 0.00 |
| 25/08/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 3827 | 4 | 3827 | 4 | 0.00 |
| 25/08/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 25/08/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 3785 | 4 | 3785 | 4 | 0.00 |
| 25/08/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 4107 | 4 | 4107 | 4 | 0.00 |
| 25/08/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 25/08/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 4152 | 4 | 4152 | 4 | 0.00 |
| 25/08/2016 | 2044 On 04-May-17 | | | Bond Future | 9.84 | 92.1166 | 9.8450 | 92.1166 | 0.00 |
| 25/08/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 4267 | 4 | 4267 | 4 | 0.00 |
| 25/08/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 25/08/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 4308 | 4 | 4308 | 4 | 0.00 |
| 25/08/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 5739 | 6 | 5739 | 6 | 0.00 |
| 25/08/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 5786 | 6 | 5786 | 6 | 0.00 |
| 25/08/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 5835 | 6 | 5835 | 6 | 0.00 |
| 25/08/2016 | 2046 On 03-November-16 | | | Bond Future | 134.42 | 134.8653 | 134.4178 | 134.8653 | 17,253.00 |
| 25/08/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 2672 | 2 | 2672 | 2 | 0.00 |
| 25/08/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 2652 | 2 | 2652 | 2 | 0.00 |
| 25/08/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 2662 | 2 | 2662 | 2 | 0.00 |
| 25/08/2016 | 2050 On 03-November-16 | | | Bond Future | 144.03 | 143.7043 | 144.0301 | 143.7043 | 21,628.00 |
| 25/08/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 5500 | 6 | 5500 | 6 | 0.00 |
| 25/08/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 5510 | 6 | 5510 | 6 | 0.00 |
| 25/08/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 5490 | 6 | 5490 | 6 | 0.00 |
| 25/08/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | AL37 On 03-November-16 | | | Index Future | 498.89 | 499.8230 | 498.8920 | 499.8230 | 14.00 |
| 25/08/2016 | AL37 On 02-February-17 | | | Index Future | 508.56 | 509.5210 | 508.5580 | 509.5210 | 0.00 |
| 25/08/2016 | AL7T On 03-November-16 | | | Index Future | 572.75 | 574.1750 | 572.7490 | 574.1750 | 9.00 |
| 25/08/2016 | AL7T On 02-February-17 | | | Index Future | 583.85 | 585.3140 | 583.8460 | 585.3140 | 0.00 |
| 25/08/2016 | ALBI On 03-November-16 | | | Index Future | 521.48 | 522.1270 | 521.4810 | 522.1270 | 719.00 |
| 25/08/2016 | ALBI On 02-February-17 | | | Index Future | 531.59 | 532.2570 | 531.5850 | 532.2570 | 0.00 |
| 25/08/2016 | ALBI On 04-May-17 | | | Index Future | 542.36 | 543.0510 | 542.3640 | 543.0510 | 0.00 |
| 25/08/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/08/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/08/2016 | EL28 On 03-November-16 | | | Bond Future | 131.66 | 131.6736 | 131.6614 | 131.6736 | 0.00 |
| 25/08/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 499 | 0 | 499 | 0 | 0.00 |
| 25/08/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 509 | 0 | 509 | 0 | 0.00 |
| 25/08/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 489 | 0 | 489 | 0 | 0.00 |
| 25/08/2016 | EL28 On 02-February-17 | | | Bond Future | 134.22 | 134.2363 | 134.2207 | 134.2363 | 0.00 |
| 25/08/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 25/08/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 25/08/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 25/08/2016 | EL28 On 04-May-17 | | | Bond Future | 135.26 | 135.2762 | 135.2598 | 135.2762 | 0.00 |
| 25/08/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 2640 | 3 | 2640 | 3 | 0.00 |
| 25/08/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 2650 | 3 | 2650 | 3 | 0.00 |
| 25/08/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 25/08/2016 | ES33 On 03-November-16 | | | Bond Future | 10.60 | 77.0311 | 10.5968 | 77.0311 | 8,789.00 |
| 25/08/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 4318 | 4 | 4318 | 4 | 0.00 |
| 25/08/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 4202 | 4 | 4202 | 4 | 0.00 |
| 25/08/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 25/08/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 02-February-17 | | | Bond Future | 10.68 | 78.5257 | 10.6817 | 78.5257 | 0.00 |
| 25/08/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 512 | 0 | 512 | 0 | 0.00 |
| 25/08/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 25/08/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 575 | 1 | 575 | 1 | 0.00 |
| 25/08/2016 | ES33 On 04-May-17 | | | Bond Future | 10.76 | 76.3232 | 10.7551 | 76.3232 | 0.00 |
| 25/08/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 25/08/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 25/08/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 25/08/2016 | ES42 On 03-November-16 | | | Bond Future | 10.70 | 81.2051 | 10.7042 | 81.2051 | 8,777.00 |
| 25/08/2016 | ES42 On 02-February-17 | | | Bond Future | 10.78 | 82.7810 | 10.7835 | 82.7810 | 0.00 |
| 25/08/2016 | ES42 On 04-May-17 | | | Bond Future | 10.86 | 80.1973 | 10.8563 | 80.1973 | 0.00 |
| 25/08/2016 | GOVI On 03-November-16 | | | GOVI | 520.00 | 520.7200 | 520.0020 | 520.7200 | 419.00 |
| 25/08/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 438920 | 45 | 438920 | 45 | 0.00 |
| 25/08/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 438720 | 45 | 438720 | 45 | 0.00 |
| 25/08/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 438820 | 45 | 438820 | 45 | 0.00 |
| 25/08/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GOVI On 02-February-17 | | | GOVI | 530.08 | 530.8230 | 530.0780 | 530.8230 | 27.00 |
| 25/08/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 32620 | 3 | 32620 | 3 | 0.00 |
| 25/08/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 32520 | 3 | 32520 | 3 | 0.00 |
| 25/08/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 32420 | 2 | 32420 | 2 | 0.00 |
| 25/08/2016 | GOVI On 04-May-17 | | | GOVI | 540.83 | 541.5880 | 540.8260 | 541.5880 | 0.00 |
| 25/08/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2786260 | 279 | 2786260 | 279 | 0.00 |
| 25/08/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2786360 | 279 | 2786360 | 279 | 0.00 |
| 25/08/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2786460 | 279 | 2786460 | 279 | 0.00 |
| 25/08/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/08/2016 | IGOV On 03-November-16 | | | Index Future | 250.54 | 250.9630 | 250.5360 | 250.9630 | 1,023.00 |
| 25/08/2016 | IGOV On 02-February-17 | | | Index Future | 255.41 | 255.8470 | 255.4060 | 255.8470 | 57.00 |
| 25/08/2016 | IGOV On 04-May-17 | | | Index Future | 260.60 | 261.0500 | 260.6000 | 261.0500 | 0.00 |
| 25/08/2016 | ILBI On 03-November-16 | | | Index Future | 678.38 | 679.5710 | 678.3790 | 679.5710 | 0.00 |
| 25/08/2016 | ILBI On 02-February-17 | | | Index Future | 691.56 | 692.7770 | 691.5610 | 692.7770 | 155.00 |
| 25/08/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.10 | 100.0862 | 100.0997 | 100.0862 | 0.00 |
| 25/08/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.08 | 100.0541 | 100.0846 | 100.0541 | 0.00 |
| 25/08/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.77 | 99.7110 | 99.7678 | 99.7110 | 0.00 |
| 25/08/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.88 | 99.7915 | 99.8795 | 99.7915 | 0.00 |
| 25/08/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.23 | 100.1079 | 100.2262 | 100.1079 | 0.00 |
| 25/08/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.58 | 99.4255 | 99.5797 | 99.4255 | 0.00 |
| 25/08/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.32 | 99.1250 | 99.3196 | 99.1250 | 0.00 |
| 25/08/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.48 | 99.2379 | 99.4800 | 99.2379 | 0.00 |
| 25/08/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 99.00 | 98.8277 | 98.9957 | 98.8277 | 0.00 |
| 25/08/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 98.42 | 98.2283 | 98.4151 | 98.2283 | 0.00 |
| 25/08/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 97.80 | 97.5921 | 97.7998 | 97.5921 | 0.00 |
| 25/08/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 98.15 | 97.9248 | 98.1479 | 97.9248 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 99.64 | 99.3508 | 99.6429 | 99.3508 | 0.00 |
| 25/08/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 96.79 | 96.4698 | 96.7853 | 96.4698 | 0.00 |
| 25/08/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 95.60 | 95.2650 | 95.6005 | 95.2650 | 0.00 |
| 25/08/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 97.69 | 97.3486 | 97.6946 | 97.3486 | 0.00 |
| 25/08/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/08/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 25/08/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/08/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/08/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.44 | 92.6700 | 7.4400 | 92.6700 | 10.00 |
| 25/08/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.45 | 92.6500 | 7.4500 | 92.6500 | 0.00 |
| 25/08/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.48 | 92.6500 | 7.4800 | 92.6500 | 0.00 |
| 25/08/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.50 | 92.6300 | 7.5000 | 92.6300 | 0.00 |
| 25/08/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.53 | 92.6200 | 7.5300 | 92.6200 | 0.00 |
| 25/08/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.59 | 92.6200 | 7.5900 | 92.6200 | 1,000.00 |
| 25/08/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.63 | 92.6100 | 7.6300 | 92.6100 | 0.00 |
| 25/08/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.61 | 92.6200 | 7.6100 | 92.6200 | 0.00 |
| 25/08/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.61 | 92.6400 | 7.6100 | 92.6400 | 0.00 |
| 25/08/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.63 | 92.6400 | 7.6300 | 92.6400 | 1,000.00 |
| 25/08/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 7.9800 | 92.0200 | 0.00 |
| 25/08/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 25/08/2016 | R023 On 03-November-16 | | | Bond Future | 8.75 | 96.9031 | 8.7548 | 96.9031 | 15,105.00 |
| 25/08/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 4467 | 5 | 4467 | 5 | 0.00 |
| 25/08/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 4508 | 5 | 4508 | 5 | 0.00 |
| 25/08/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 25/08/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 25/08/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 25/08/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 25/08/2016 | R023 On 02-February-17 | | | Bond Future | 8.81 | 98.7831 | 8.8065 | 98.7831 | 0.00 |
| 25/08/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 25/08/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 25/08/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 25/08/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 25/08/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 1601 | 1 | 1601 | 1 | 0.00 |
| 25/08/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 1643 | 2 | 1643 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R023 On 04-May-17 | | | Bond Future | 8.84 | 96.8521 | 8.8360 | 96.8521 | 0.00 |
| 25/08/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 1584 | 2 | 1584 | 2 | 0.00 |
| 25/08/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 1623 | 2 | 1623 | 2 | 0.00 |
| 25/08/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 25/08/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 25/08/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 2609 | 2 | 2609 | 2 | 0.00 |
| 25/08/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 2634 | 2 | 2634 | 2 | 0.00 |
| 25/08/2016 | R035 On 03-November-16 | | | Bond Future | 9.64 | 95.1887 | 9.6394 | 95.1887 | 4,315.00 |
| 25/08/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 25/08/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 25/08/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 25/08/2016 | R035 On 02-February-17 | | | Bond Future | 9.69 | 97.0354 | 9.6936 | 97.0354 | 0.00 |
| 25/08/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 1487 | 1 | 1487 | 1 | 0.00 |
| 25/08/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 25/08/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 25/08/2016 | R035 On 04-May-17 | | | Bond Future | 9.73 | 94.4979 | 9.7347 | 94.4979 | 0.00 |
| 25/08/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 25/08/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 1562 | 2 | 1562 | 2 | 0.00 |
| 25/08/2016 | R035 On 04-May-17 | 9.55 | Put | Bond Future | 1481 | 1 | 1481 | 1 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | | | Bond Future | 9.10 | 113.3907 | 9.1027 | 113.3907 | 95,045.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.10 | Call | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 4298 | 5 | 4298 | 5 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 1354 | 1 | 1354 | 1 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 1,425.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.52 | Call | Bond Future | 427 | 0 | 427 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R186 On 03-November-16 | 8.82 | Call | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 1,425.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.30 | Call | Bond Future | 207 | 0 | 207 | 0 | 150.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.90 | Call | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 1383 | 2 | 1383 | 2 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 4561 | 5 | 4561 | 5 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 531 | 0 | 531 | 0 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.90 | Put | Bond Future | 2599 | 2 | 2599 | 2 | 5,092.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.10 | Put | Bond Future | 1825 | 2 | 1825 | 2 | 108.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.30 | Put | Bond Future | 5960 | 6 | 5960 | 6 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.52 | Put | Bond Future | 4563 | 4 | 4563 | 4 | 150.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 25/08/2016 | R186 On 03-November-16 | 8.82 | Put | Bond Future | 2960 | 3 | 2960 | 3 | 150.00 |
| 25/08/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | | | Bond Future | 9.15 | 110.2872 | 9.1525 | 110.2872 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 4069 | 4 | 4069 | 4 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 1678 | 2 | 1678 | 2 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 868 | 1 | 868 | 1 | 750.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 6,500.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 4122 | 4 | 4122 | 4 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 1995 | 2 | 1995 | 2 | 750.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 4034 | 4 | 4034 | 4 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 4078 | 4 | 4078 | 4 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 5919 | 6 | 5919 | 6 | 0.00 |
| 25/08/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 3655 | 3 | 3655 | 3 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R186 On 04-May-17 | | | Bond Future | 9.19 | 112.5251 | 9.1911 | 112.5251 | 0.00 |
| 25/08/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 25/08/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 2449 | 3 | 2449 | 3 | 0.00 |
| 25/08/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 2507 | 3 | 2507 | 3 | 0.00 |
| 25/08/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 4475 | 4 | 4475 | 4 | 0.00 |
| 25/08/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 4436 | 4 | 4436 | 4 | 0.00 |
| 25/08/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 25/08/2016 | R197 On 03-November-16 | | | Bond Future | 303.28 | 303.3158 | 303.2838 | 303.3158 | 875.00 |
| 25/08/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 25/08/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 25/08/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 25/08/2016 | R202 On 03-November-16 | | | Bond Future | 250.19 | 252.0719 | 250.1937 | 252.0719 | 36,255.00 |
| 25/08/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 3666 | 2 | 3666 | 2 | 0.00 |
| 25/08/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 3676 | 2 | 3676 | 2 | 0.00 |
| 25/08/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 3656 | 2 | 3656 | 2 | 0.00 |
| 25/08/2016 | R203 On 03-November-16 | | | Bond Future | 7.88 | 101.5610 | 7.8822 | 101.5610 | 30,174.00 |
| 25/08/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 25/08/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 795 | 1 | 795 | 1 | 0.00 |
| 25/08/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 25/08/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 25/08/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/08/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/08/2016 | R203 On 02-February-17 | | | Bond Future | 7.93 | 103.5316 | 7.9256 | 103.5316 | 0.00 |
| 25/08/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 25/08/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 25/08/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 25/08/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 25/08/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 243 | 0 | 243 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 25/08/2016 | R203 On 04-May-17 | | | Bond Future | 7.60 | 101.4567 | 7.5986 | 101.4567 | 0.00 |
| 25/08/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 25/08/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 25/08/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 25/08/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 25/08/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 25/08/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 25/08/2016 | R204 On 03-November-16 | | | Bond Future | 8.10 | 102.9762 | 8.0965 | 102.9762 | 28,913.00 |
| 25/08/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 2106 | 2 | 2106 | 2 | 0.00 |
| 25/08/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 25/08/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 25/08/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 25/08/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 25/08/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 25/08/2016 | R204 On 02-February-17 | | | Bond Future | 8.13 | 100.9333 | 8.1326 | 100.9333 | 0.00 |
| 25/08/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 25/08/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 25/08/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 25/08/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 25/08/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 25/08/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 25/08/2016 | R204 On 04-May-17 | | | Bond Future | 8.12 | 102.9813 | 8.1219 | 102.9813 | 0.00 |
| 25/08/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 25/08/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 452 | 1 | 452 | 1 | 0.00 |
| 25/08/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 446 | 1 | 446 | 1 | 0.00 |
| 25/08/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 25/08/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 25/08/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 25/08/2016 | R207 On 03-November-16 | | | Bond Future | 8.35 | 99.3826 | 8.3525 | 99.3826 | 52,265.00 |
| 25/08/2016 | R207 On 03-November-16 | 7.94 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 25/08/2016 | R207 On 03-November-16 | 7.93 | Call | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 25/08/2016 | R207 On 03-November-16 | 7.95 | Call | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 25/08/2016 | R207 On 03-November-16 | 7.95 | Put | Bond Future | 1286 | 1 | 1286 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R207 On 03-November-16 | 7.94 | Put | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 25/08/2016 | R207 On 03-November-16 | 7.93 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | | | Bond Future | 8.40 | 97.6681 | 8.3975 | 97.6681 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1643 | 2 | 1643 | 2 | 62.00 |
| 25/08/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 25/08/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 25/08/2016 | R207 On 04-May-17 | | | Bond Future | 8.42 | 99.6500 | 8.4228 | 99.6500 | 0.00 |
| 25/08/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 25/08/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 25/08/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 25/08/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 25/08/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 1244 | 1 | 1244 | 1 | 0.00 |
| 25/08/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 25/08/2016 | R208 On 03-November-16 | | | Bond Future | 8.52 | 94.5019 | 8.5243 | 94.5019 | 30,188.00 |
| 25/08/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 3571 | 4 | 3571 | 4 | 0.00 |
| 25/08/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 25/08/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 3602 | 4 | 3602 | 4 | 0.00 |
| 25/08/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 25/08/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 25/08/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 25/08/2016 | R208 On 02-February-17 | | | Bond Future | 8.57 | 96.3356 | 8.5732 | 96.3356 | 0.00 |
| 25/08/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 25/08/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1272 | 1 | 1272 | 1 | 0.00 |
| 25/08/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 25/08/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 25/08/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 25/08/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 25/08/2016 | R208 On 04-May-17 | | | Bond Future | 8.60 | 94.8857 | 8.5997 | 94.8857 | 0.00 |
| 25/08/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1052 | 1 | 1052 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 25/08/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 25/08/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 25/08/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 25/08/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | | | Bond Future | 9.60 | 71.4639 | 9.5987 | 71.4639 | 35,473.00 |
| 25/08/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 4622 | 5 | 4622 | 5 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.05 | Call | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.45 | Call | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 8.81 | Call | Bond Future | 271 | 0 | 271 | 0 | 345.00 |
| 25/08/2016 | R209 On 03-November-16 | 8.87 | Call | Bond Future | 327 | 0 | 327 | 0 | 250.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.42 | Call | Bond Future | 1344 | 1 | 1344 | 1 | 120.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.34 | Call | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.04 | Call | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 475 | 0 | 475 | 0 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.45 | Put | Bond Future | 2441 | 2 | 2441 | 2 | 250.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.05 | Put | Bond Future | 4398 | 4 | 4398 | 4 | 250.00 |
| 25/08/2016 | R209 On 03-November-16 | 8.81 | Put | Bond Future | 5897 | 6 | 5897 | 6 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 499 | 1 | 499 | 1 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.04 | Put | Bond Future | 4456 | 4 | 4456 | 4 | 345.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.42 | Put | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 8.87 | Put | Bond Future | 5502 | 5 | 5502 | 5 | 0.00 |
| 25/08/2016 | R209 On 03-November-16 | 9.34 | Put | Bond Future | 2908 | 3 | 2908 | 3 | 345.00 |
| 25/08/2016 | R209 On 02-February-17 | | | Bond Future | 9.65 | 72.8506 | 9.6450 | 72.8506 | 0.00 |
| 25/08/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 25/08/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 25/08/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 2545 | 3 | 2545 | 3 | 0.00 |
| 25/08/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 25/08/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 25/08/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 3215 | 3 | 3215 | 3 | 0.00 |
| 25/08/2016 | R209 On 04-May-17 | | | Bond Future | 9.68 | 71.1765 | 9.6826 | 71.1765 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 25/08/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 25/08/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 25/08/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |
| 25/08/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 4382 | 4 | 4382 | 4 | 0.00 |
| 25/08/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 4345 | 4 | 4345 | 4 | 0.00 |
| 25/08/2016 | R210 On 03-November-16 | | | Bond Future | 188.56 | 188.5849 | 188.5649 | 188.5849 | 2,182.00 |
| 25/08/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 25/08/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 25/08/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 25/08/2016 | R211 On 03-November-16 | | | Bond Future | 141.70 | 141.7098 | 141.6967 | 141.7098 | 56.00 |
| 25/08/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 25/08/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 25/08/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 25/08/2016 | R212 On 03-November-16 | | | Bond Future | 148.32 | 148.3335 | 148.3178 | 148.3335 | 3,838.00 |
| 25/08/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 25/08/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 25/08/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 25/08/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/08/2016 | R213 On 03-November-16 | | | Bond Future | 9.49 | 82.1505 | 9.4881 | 82.1505 | 42,168.00 |
| 25/08/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 25/08/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 4938 | 5 | 4938 | 5 | 0.00 |
| 25/08/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 25/08/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 25/08/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 25/08/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 404 | 0 | 404 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R213 On 02-February-17 | | | Bond Future | 9.54 | 83.7443 | 9.5404 | 83.7443 | 0.00 |
| 25/08/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 25/08/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 2377 | 2 | 2377 | 2 | 0.00 |
| 25/08/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 25/08/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 3247 | 3 | 3247 | 3 | 0.00 |
| 25/08/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 25/08/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 3211 | 3 | 3211 | 3 | 0.00 |
| 25/08/2016 | R213 On 04-May-17 | | | Bond Future | 9.58 | 81.8890 | 9.5791 | 81.8890 | 0.00 |
| 25/08/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 25/08/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 25/08/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 25/08/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 25/08/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 25/08/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 25/08/2016 | R214 On 03-November-16 | | | Bond Future | 9.68 | 71.7058 | 9.6795 | 71.7058 | 29,396.00 |
| 25/08/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 4969 | 5 | 4969 | 5 | 0.00 |
| 25/08/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 4869 | 5 | 4869 | 5 | 0.00 |
| 25/08/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 4919 | 5 | 4919 | 5 | 0.00 |
| 25/08/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 25/08/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 25/08/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 518 | 1 | 518 | 1 | 0.00 |
| 25/08/2016 | R214 On 02-February-17 | | | Bond Future | 9.73 | 73.0970 | 9.7275 | 73.0970 | 0.00 |
| 25/08/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 25/08/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 25/08/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 2884 | 3 | 2884 | 3 | 0.00 |
| 25/08/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 25/08/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 3215 | 3 | 3215 | 3 | 0.00 |
| 25/08/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 25/08/2016 | R214 On 04-May-17 | | | Bond Future | 9.76 | 71.2796 | 9.7639 | 71.2796 | 0.00 |
| 25/08/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 3223 | 3 | 3223 | 3 | 0.00 |
| 25/08/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 3159 | 3 | 3159 | 3 | 0.00 |
| 25/08/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 3190 | 3 | 3190 | 3 | 0.00 |
| 25/08/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 25/08/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 4550 | 5 | 4550 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 4511 | 4 | 4511 | 4 | 0.00 |
| 25/08/2016 | R248 On 03-November-16 | | | Bond Future | 9.72 | 92.1656 | 9.7206 | 92.1656 | 61,284.00 |
| 25/08/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 6408 | 6 | 6408 | 6 | 0.00 |
| 25/08/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 25/08/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 6283 | 6 | 6283 | 6 | 0.00 |
| 25/08/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 25/08/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 25/08/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 25/08/2016 | R248 On 02-February-17 | | | Bond Future | 9.77 | 93.9536 | 9.7700 | 93.9536 | 0.00 |
| 25/08/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |
| 25/08/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 25/08/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 4150 | 4 | 4150 | 4 | 0.00 |
| 25/08/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 25/08/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 25/08/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |
| 25/08/2016 | R248 On 04-May-17 | | | Bond Future | 9.81 | 91.4170 | 9.8078 | 91.4170 | 0.00 |
| 25/08/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 4567 | 5 | 4567 | 5 | 0.00 |
| 25/08/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 25/08/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 4483 | 4 | 4483 | 4 | 0.00 |
| 25/08/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 5841 | 6 | 5841 | 6 | 0.00 |
| 25/08/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 5792 | 6 | 5792 | 6 | 0.00 |
| 25/08/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 5889 | 6 | 5889 | 6 | 0.00 |