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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/02/2016 TO: 26/02/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 2025 On 05-May-16 | | | Bond Future | 123.34 | 123.3492 | 123.3407 | 123.3492 | 4,606.00 |
| 26/02/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 2649 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 2669 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | 2025 On 04-August-16 | | | Bond Future | 124.44 | 124.4472 | 124.4389 | 124.4472 | 0.00 |
| 26/02/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2030 On 05-May-16 | | | Bond Future | 9.75 | 89.6381 | 89.0848 | 89.6381 | 17,216.00 |
| 26/02/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 5299 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 5373 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 5226 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | 2030 On 04-August-16 | | | Bond Future | 9.82 | 87.3297 | 86.7661 | 87.3297 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 2284 | 3 | 2 | 3 | 0.00 |
| 26/02/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2032 On 05-May-16 | | | Bond Future | 9.88 | 88.4310 | 87.9204 | 88.4310 | 9,231.00 |
| 26/02/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 446 | 1 | 0 | 1 | 0.00 |
| 26/02/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 26/02/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 457 | 1 | 0 | 1 | 0.00 |
| 26/02/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 7216 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 7078 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 7147 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | 2032 On 04-August-16 | | | Bond Future | 9.95 | 90.1081 | 89.5880 | 90.1081 | 0.00 |
| 26/02/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 1183 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 8305 | 8 | 8 | 8 | 0.00 |
| 26/02/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 8243 | 8 | 8 | 8 | 0.00 |
| 26/02/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 8368 | 8 | 8 | 8 | 0.00 |
| 26/02/2016 | 2032 On 03-November-16 | | | Bond Future | 10.02 | 87.6845 | 87.1514 | 87.6845 | 0.00 |
| 26/02/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 5452 | 6 | 5 | 6 | 0.00 |
| 26/02/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 5529 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 5490 | 6 | 5 | 6 | 0.00 |
| 26/02/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 3641 | 3 | 4 | 3 | 0.00 |
| 26/02/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 3611 | 3 | 4 | 3 | 0.00 |
| 26/02/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 3582 | 3 | 4 | 3 | 0.00 |
| 26/02/2016 | 2033 On 05-May-16 | | | Bond Future | 103.08 | 102.7859 | 103.0768 | 102.7859 | 1,032.00 |
| 26/02/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 677 | 0 | 1 | 0 | 0.00 |
| 26/02/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 667 | 0 | 1 | 0 | 0.00 |
| 26/02/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 687 | 0 | 1 | 0 | 0.00 |
| 26/02/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2037 On 05-May-16 | | | Bond Future | 10.00 | 89.7418 | 89.3083 | 89.7418 | 41,155.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 372 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 392 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 8726 | 8 | 9 | 8 | 0.00 |
| 26/02/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 8807 | 8 | 9 | 8 | 0.00 |
| 26/02/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 8646 | 8 | 9 | 8 | 0.00 |
| 26/02/2016 | 2037 On 04-August-16 | | | Bond Future | 10.07 | 87.1849 | 86.7434 | 87.1849 | 0.00 |
| 26/02/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1615 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 8241 | 8 | 8 | 8 | 0.00 |
| 26/02/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 8306 | 8 | 8 | 8 | 0.00 |
| 26/02/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 8177 | 8 | 8 | 8 | 0.00 |
| 26/02/2016 | 2037 On 03-November-16 | | | Bond Future | 10.12 | 88.8649 | 88.4117 | 88.8649 | 0.00 |
| 26/02/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 5807 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 5889 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 5848 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 4093 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 4061 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | 2038 On 05-May-16 | | | Bond Future | 128.77 | 128.7824 | 128.7738 | 128.7824 | 19,067.00 |
| 26/02/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 2216 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2038 On 04-August-16 | | | Bond Future | 129.82 | 129.8273 | 129.8189 | 129.8273 | 0.00 |
| 26/02/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 499 | 1 | 0 | 1 | 0.00 |
| 26/02/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2040 On 05-May-16 | | | Bond Future | 10.07 | 93.2395 | 92.8221 | 93.2395 | 1,812.00 |
| 26/02/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 1122 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 6043 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 6112 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 5976 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2040 On 04-August-16 | | | Bond Future | 10.14 | 90.4984 | 90.0733 | 90.4984 | 0.00 |
| 26/02/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 2108 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 7570 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 7633 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 7696 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | 2044 On 05-May-16 | | | Bond Future | 10.07 | 90.5341 | 90.1566 | 90.5341 | 20,918.00 |
| 26/02/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 9945 | 10 | 10 | 10 | 0.00 |
| 26/02/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 10126 | 10 | 10 | 10 | 0.00 |
| 26/02/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 10035 | 10 | 10 | 10 | 0.00 |
| 26/02/2016 | 2044 On 04-August-16 | | | Bond Future | 10.13 | 87.8669 | 87.4824 | 87.8669 | 0.00 |
| 26/02/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 2203 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 2175 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 2148 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 7647 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 7584 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 7711 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | 2044 On 03-November-16 | | | Bond Future | 10.19 | 89.5601 | 89.1650 | 89.5601 | 0.00 |
| 26/02/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 6285 | 7 | 6 | 7 | 0.00 |
| 26/02/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 6328 | 7 | 6 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 6241 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 4417 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 4451 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 4486 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | 2046 On 05-May-16 | | | Bond Future | 127.75 | 127.4817 | 127.7494 | 127.4817 | 12,920.00 |
| 26/02/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 2241 | 3 | 2 | 3 | 0.00 |
| 26/02/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 2251 | 3 | 2 | 3 | 0.00 |
| 26/02/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 2261 | 3 | 2 | 3 | 0.00 |
| 26/02/2016 | 2046 On 04-August-16 | | | Bond Future | 130.18 | 129.9097 | 130.1830 | 129.9097 | 0.00 |
| 26/02/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 1183 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 1173 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 1163 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2050 On 05-May-16 | | | Bond Future | 136.70 | 136.7108 | 136.7018 | 136.7108 | 16,502.00 |
| 26/02/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 1308 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 1288 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2050 On 04-August-16 | | | Bond Future | 137.74 | 137.7466 | 137.7381 | 137.7466 | 0.00 |
| 26/02/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 1402 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | AL37 On 05-May-16 | | | Index Future | 468.40 | 469.9770 | 468.4040 | 469.9770 | 2.00 |
| 26/02/2016 | AL37 On 04-August-16 | | | Index Future | 477.19 | 478.7940 | 477.1920 | 478.7940 | 0.00 |
| 26/02/2016 | AL7T On 05-May-16 | | | Index Future | 538.83 | 541.4500 | 538.8250 | 541.4500 | 0.00 |
| 26/02/2016 | AL7T On 04-August-16 | | | Index Future | 548.94 | 551.6080 | 548.9350 | 551.6080 | 0.00 |
| 26/02/2016 | ALBI On 05-May-16 | | | Index Future | 488.85 | 491.0620 | 488.8450 | 491.0620 | 510.00 |
| 26/02/2016 | ALBI On 04-August-16 | | | Index Future | 498.02 | 500.2750 | 498.0170 | 500.2750 | 139.00 |
| 26/02/2016 | ALBI On 03-November-16 | | | Index Future | 507.69 | 510.0100 | 507.6910 | 510.0100 | 0.00 |
| 26/02/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C044 On 31-January-44 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/02/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C303 On 14-August-15 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/02/2016 | EL28 On 05-May-16 | | | Bond Future | 126.04 | 126.0460 | 126.0387 | 126.0460 | 0.00 |
| 26/02/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 2961 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | EL28 On 04-August-16 | | | Bond Future | 128.44 | 128.4467 | 128.4398 | 128.4467 | 0.00 |
| 26/02/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 1570 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 05-May-16 | | | Bond Future | 10.82 | 75.7276 | 75.3522 | 75.7276 | 8,776.00 |
| 26/02/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 5439 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 5370 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 5301 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | ES33 On 04-August-16 | | | Bond Future | 10.92 | 77.1637 | 76.7814 | 77.1637 | 0.00 |
| 26/02/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 4314 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 4181 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 4248 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | ES33 On 03-November-16 | | | Bond Future | 11.01 | 74.8570 | 74.4646 | 74.8570 | 0.00 |
| 26/02/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 1778 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 1662 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | ES42 On 05-May-16 | | | Bond Future | 10.95 | 79.8450 | 79.3835 | 79.8450 | 7,250.00 |
| 26/02/2016 | GOVI On 05-May-16 | | | GOVI | 487.94 | 490.1240 | 487.9380 | 490.1240 | 487.00 |
| 26/02/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 300520 | 28 | 30 | 28 | 0.00 |
| 26/02/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 300620 | 28 | 30 | 28 | 0.00 |
| 26/02/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 300720 | 28 | 30 | 28 | 0.00 |
| 26/02/2016 | GOVI On 04-August-16 | | | GOVI | 497.09 | 499.3200 | 497.0940 | 499.3200 | 26.00 |
| 26/02/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 239160 | 22 | 24 | 22 | 0.00 |
| 26/02/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 238960 | 22 | 24 | 22 | 0.00 |
| 26/02/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 239060 | 22 | 24 | 22 | 0.00 |
| 26/02/2016 | GOVI On 03-November-16 | | | GOVI | 506.75 | 509.0360 | 506.7500 | 509.0360 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 306400 | 33 | 31 | 33 | 0.00 |
| 26/02/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 306300 | 33 | 31 | 33 | 0.00 |
| 26/02/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 306200 | 33 | 31 | 33 | 0.00 |
| 26/02/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/02/2016 | IGOV On 05-May-16 | | | Index Future | 237.11 | 237.0950 | 237.1050 | 237.0950 | 975.00 |
| 26/02/2016 | IGOV On 04-August-16 | | | Index Future | 241.57 | 241.5620 | 241.5730 | 241.5620 | 81.00 |
| 26/02/2016 | IGOV On 03-November-16 | | | Index Future | 246.28 | 246.2810 | 246.2840 | 246.2810 | 0.00 |
| 26/02/2016 | ILBI On 05-May-16 | | | Index Future | 642.69 | 642.6750 | 642.6930 | 642.6750 | 0.00 |
| 26/02/2016 | ILBI On 04-August-16 | | | Index Future | 654.63 | 654.6150 | 654.6310 | 654.6150 | 157.00 |
| 26/02/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.22 | 100.2180 | 100.2163 | 100.2180 | 0.00 |
| 26/02/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.28 | 100.2804 | 100.2784 | 100.2804 | 0.00 |
| 26/02/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.75 | 100.7538 | 100.7512 | 100.7538 | 0.00 |
| 26/02/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.29 | 100.2977 | 100.2948 | 100.2977 | 0.00 |
| 26/02/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 101.26 | 101.2656 | 101.2616 | 101.2656 | 0.00 |
| 26/02/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 100.81 | 100.8128 | 100.8087 | 100.8128 | 0.00 |
| 26/02/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 103.67 | 103.6787 | 103.6741 | 103.6787 | 0.00 |
| 26/02/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 100.94 | 100.9458 | 100.9409 | 100.9458 | 0.00 |
| 26/02/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 26/02/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 26/02/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 26/02/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 26/02/2016 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.16 | 92.8400 | 92.8400 | 92.8400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.21 | 92.7900 | 92.7900 | 92.7900 | 0.00 |
| 26/02/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6500 | 92.6500 | 0.00 |
| 26/02/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.38 | 92.6200 | 92.6200 | 92.6200 | 0.00 |
| 26/02/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.52 | 92.4800 | 92.4800 | 92.4800 | 0.00 |
| 26/02/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.57 | 92.4300 | 92.4300 | 92.4300 | 0.00 |
| 26/02/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.69 | 92.3100 | 92.3100 | 92.3100 | 0.00 |
| 26/02/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.90 | 92.1000 | 92.1000 | 92.1000 | 0.00 |
| 26/02/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.07 | 91.9300 | 91.9300 | 91.9300 | 0.00 |
| 26/02/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.20 | 91.8000 | 91.8000 | 91.8000 | 0.00 |
| 26/02/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.33 | 91.6700 | 91.6700 | 91.6700 | 0.00 |
| 26/02/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.41 | 91.5900 | 91.5900 | 91.5900 | 0.00 |
| 26/02/2016 | R023 On 05-May-16 | | | Bond Future | 9.24 | 94.4271 | 94.0618 | 94.4271 | 9,781.00 |
| 26/02/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 5031 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 4985 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 5077 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R023 On 04-August-16 | | | Bond Future | 9.32 | 96.2178 | 95.8458 | 96.2178 | 0.00 |
| 26/02/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 495 | 1 | 0 | 1 | 0.00 |
| 26/02/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 512 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 5591 | 5 | 6 | 5 | 0.00 |
| 26/02/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 5550 | 5 | 6 | 5 | 0.00 |
| 26/02/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 5632 | 5 | 6 | 5 | 0.00 |
| 26/02/2016 | R023 On 03-November-16 | | | Bond Future | 9.40 | 94.1392 | 93.7568 | 94.1392 | 0.00 |
| 26/02/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 3510 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 3536 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 3562 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 2016 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 2034 | 2 | 2 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R035 On 05-May-16 | | | Bond Future | 9.95 | 93.1529 | 92.6750 | 93.1529 | 4,019.00 |
| 26/02/2016 | R035 On 05-May-16 | 10.35 | Call | Bond Future | 3089 | 4 | 3 | 4 | 0.00 |
| 26/02/2016 | R035 On 05-May-16 | 10.37 | Call | Bond Future | 3238 | 4 | 3 | 4 | 0.00 |
| 26/02/2016 | R035 On 05-May-16 | 10.36 | Call | Bond Future | 3163 | 4 | 3 | 4 | 0.00 |
| 26/02/2016 | R035 On 05-May-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R035 On 05-May-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R035 On 05-May-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R035 On 04-August-16 | | | Bond Future | 10.01 | 94.9194 | 94.4326 | 94.9194 | 0.00 |
| 26/02/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 2644 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 2571 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | | | Bond Future | 9.36 | 112.1331 | 111.5611 | 112.1331 | 55,559.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.25 | Call | Bond Future | 1873 | 2 | 2 | 2 | 180.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.89 | Call | Bond Future | 4504 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.96 | Call | Bond Future | 4854 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.86 | Call | Bond Future | 4357 | 5 | 4 | 5 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 704 | 1 | 1 | 1 | 180.00 |
| 26/02/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 878 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 7800 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.89 | Put | Bond Future | 920 | 1 | 1 | 1 | 180.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.96 | Put | Bond Future | 805 | 1 | 1 | 1 | 5,000.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.86 | Put | Bond Future | 973 | 1 | 1 | 1 | 5,000.00 |
| 26/02/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 13683 | 13 | 14 | 13 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 7661 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 7731 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 4550 | 4 | 5 | 4 | 5,350.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 5110 | 5 | 5 | 5 | 1,900.00 |
| 26/02/2016 | R186 On 05-May-16 | 9.25 | Put | Bond Future | 2674 | 2 | 3 | 2 | 0.00 |
| 26/02/2016 | R186 On 04-August-16 | | | Bond Future | 9.43 | 108.9557 | 108.3730 | 108.9557 | 0.00 |
| 26/02/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 995 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 7709 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 7650 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 7592 | 7 | 8 | 7 | 0.00 |
| 26/02/2016 | R197 On 05-May-16 | | | Bond Future | 294.12 | 294.1373 | 294.1164 | 294.1373 | 1,428.00 |
| 26/02/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 5884 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 5894 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 5874 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R197 On 04-August-16 | | | Bond Future | 293.23 | 293.2474 | 293.2270 | 293.2474 | 0.00 |
| 26/02/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 733 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R202 On 05-May-16 | | | Bond Future | 241.43 | 241.4472 | 241.4306 | 241.4472 | 43,481.00 |
| 26/02/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 1851 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 7418 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 7425 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 7411 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R202 On 04-August-16 | | | Bond Future | 242.58 | 242.5973 | 242.5813 | 242.5973 | 0.00 |
| 26/02/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 5383 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 5388 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 5393 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 6057 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 6051 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 6062 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R203 On 05-May-16 | | | Bond Future | 8.36 | 101.2335 | 101.0990 | 101.2335 | 54,114.00 |
| 26/02/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1420 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1408 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R203 On 04-August-16 | | | Bond Future | 8.53 | 103.1533 | 103.0164 | 103.1533 | 0.00 |
| 26/02/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1340 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1350 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R203 On 03-November-16 | | | Bond Future | 8.73 | 100.9678 | 100.8247 | 100.9678 | 0.00 |
| 26/02/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R204 On 05-May-16 | | | Bond Future | 8.73 | 101.6306 | 101.3997 | 101.6306 | 33,079.00 |
| 26/02/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2288 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2266 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2310 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R204 On 04-August-16 | | | Bond Future | 8.86 | 99.5167 | 99.2817 | 99.5167 | 0.00 |
| 26/02/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2439 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2420 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2458 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R204 On 03-November-16 | | | Bond Future | 8.98 | 101.4339 | 101.1908 | 101.4339 | 0.00 |
| 26/02/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1145 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 705 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R207 On 05-May-16 | | | Bond Future | 8.94 | 97.3963 | 97.0988 | 97.3963 | 42,164.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 23 | 0 | 0 | 0 | 43.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 3372 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 3343 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 3401 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4239 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R207 On 04-August-16 | | | Bond Future | 9.05 | 95.5989 | 95.2960 | 95.5989 | 0.00 |
| 26/02/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3290 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3266 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R208 On 05-May-16 | | | Bond Future | 9.07 | 92.0565 | 91.7142 | 92.0565 | 45,535.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 4125 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 4090 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 4161 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R208 On 04-August-16 | | | Bond Future | 9.17 | 93.8023 | 93.4536 | 93.8023 | 0.00 |
| 26/02/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 4529 | 4 | 5 | 4 | 0.00 |
| 26/02/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 4466 | 4 | 4 | 4 | 0.00 |
| 26/02/2016 | R208 On 03-November-16 | | | Bond Future | 9.25 | 92.2060 | 91.8474 | 92.2060 | 0.00 |
| 26/02/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 2547 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 2587 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 2567 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 1486 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 1473 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 1460 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R209 On 05-May-16 | | | Bond Future | 9.88 | 69.7060 | 69.3110 | 69.7060 | 31,873.00 |
| 26/02/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 411 | 0 | 0 | 0 | 6,700.00 |
| 26/02/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 45 | 0 | 0 | 0 | 6,700.00 |
| 26/02/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 6456 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 6520 | 6 | 7 | 6 | 0.00 |
| 26/02/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 12019 | 12 | 12 | 12 | 0.00 |
| 26/02/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 6583 | 6 | 7 | 6 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | | | Bond Future | 9.94 | 71.0280 | 70.6256 | 71.0280 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 5729 | 6 | 6 | 6 | 5,760.00 |
| 26/02/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1508 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1548 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1528 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2331 | 3 | 2 | 3 | 5,760.00 |
| 26/02/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 6150 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 1702 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 6253 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 6201 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 4583 | 4 | 5 | 4 | 0.00 |
| 26/02/2016 | R209 On 03-November-16 | | | Bond Future | 10.00 | 69.2452 | 68.8326 | 69.2452 | 0.00 |
| 26/02/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 4926 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4995 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4960 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 3376 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 3349 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 3403 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R210 On 05-May-16 | | | Bond Future | 180.21 | 180.2268 | 180.2143 | 180.2268 | 1,554.00 |
| 26/02/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 4786 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 4796 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 4776 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R210 On 04-August-16 | | | Bond Future | 183.65 | 183.6594 | 183.6472 | 183.6594 | 0.00 |
| 26/02/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 2147 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R211 On 05-May-16 | | | Bond Future | 137.60 | 137.6125 | 137.5998 | 137.6125 | 62.00 |
| 26/02/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R211 On 05-May-16 | 139.00 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1390 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1410 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R211 On 04-August-16 | | | Bond Future | 138.48 | 138.4964 | 138.4839 | 138.4964 | 0.00 |
| 26/02/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 1394 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R212 On 05-May-16 | | | Bond Future | 142.57 | 142.5814 | 142.5713 | 142.5814 | 3,830.00 |
| 26/02/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 2429 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 2439 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 2419 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R212 On 04-August-16 | | | Bond Future | 143.38 | 143.3904 | 143.3805 | 143.3904 | 0.00 |
| 26/02/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R213 On 05-May-16 | | | Bond Future | 9.78 | 80.3397 | 79.8415 | 80.3397 | 48,117.00 |
| 26/02/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 268 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 7406 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 7473 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 7340 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R213 On 04-August-16 | | | Bond Future | 9.84 | 81.8632 | 81.3556 | 81.8632 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 1228 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 6951 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 6843 | 6 | 7 | 6 | 0.00 |
| 26/02/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 6897 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R213 On 03-November-16 | | | Bond Future | 9.90 | 79.8887 | 79.3686 | 79.8887 | 0.00 |
| 26/02/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 5055 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 5019 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 4984 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 3209 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 3236 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | | | Bond Future | 9.97 | 69.8981 | 69.5249 | 69.8981 | 31,399.00 |
| 26/02/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 708 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 7352 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 7421 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 7491 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 5481 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | | | Bond Future | 10.03 | 71.2236 | 70.8435 | 71.2236 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1515 | 2 | 2 | 2 | 1,300.00 |
| 26/02/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 8472 | 9 | 8 | 9 | 5,800.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1397 | 2 | 1 | 2 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1436 | 2 | 1 | 2 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1417 | 2 | 1 | 2 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 480 | 1 | 0 | 1 | 1,300.00 |
| 26/02/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 4388 | 5 | 4 | 5 | 5,800.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 6888 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 7000 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 6668 | 6 | 7 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/02/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 880 | 1 | 1 | 1 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 2656 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 6944 | 7 | 7 | 7 | 0.00 |
| 26/02/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 11602 | 11 | 12 | 11 | 0.00 |
| 26/02/2016 | R214 On 03-November-16 | | | Bond Future | 10.09 | 69.2978 | 68.9080 | 69.2978 | 0.00 |
| 26/02/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 5092 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 5163 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 5127 | 5 | 5 | 5 | 0.00 |
| 26/02/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 3532 | 3 | 4 | 3 | 0.00 |
| 26/02/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 3504 | 3 | 4 | 3 | 0.00 |
| 26/02/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 3476 | 3 | 3 | 3 | 0.00 |
| 26/02/2016 | R248 On 05-May-16 | | | Bond Future | 10.06 | 89.5957 | 89.2115 | 89.5957 | 63,832.00 |
| 26/02/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 344 | 0 | 0 | 0 | 0.00 |
| 26/02/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 10213 | 10 | 10 | 10 | 0.00 |
| 26/02/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 10306 | 10 | 10 | 10 | 0.00 |
| 26/02/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 10121 | 10 | 10 | 10 | 0.00 |
| 26/02/2016 | R248 On 04-August-16 | | | Bond Future | 10.12 | 91.2947 | 90.9034 | 91.2947 | 0.00 |
| 26/02/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1577 | 2 | 2 | 2 | 0.00 |
| 26/02/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 9396 | 9 | 9 | 9 | 0.00 |
| 26/02/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 9470 | 9 | 9 | 9 | 0.00 |
| 26/02/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 9546 | 9 | 10 | 9 | 0.00 |
| 26/02/2016 | R248 On 03-November-16 | | | Bond Future | 10.18 | 88.6141 | 88.2121 | 88.6141 | 0.00 |
| 26/02/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 6291 | 7 | 6 | 7 | 0.00 |
| 26/02/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 6248 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 6204 | 6 | 6 | 6 | 0.00 |
| 26/02/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 4635 | 4 | 5 | 4 | 0.00 |
| 26/02/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 4599 | 4 | 5 | 4 | 0.00 |
| 26/02/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 4671 | 5 | 5 | 5 | 0.00 |