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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/12/2015 TO: 24/12/2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 2025 On 04-February-16 | | | Bond Future | 121.67 | 121.6915 | 121.6748 | 121.6915 | 2,111.00 |
| 24/12/2015 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 4315 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 4325 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 4335 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | 2025 On 05-May-16 | | | Bond Future | 123.86 | 123.8786 | 123.8602 | 123.8786 | 0.00 |
| 24/12/2015 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2030 On 04-February-16 | | | Bond Future | 9.91 | 86.0783 | 85.8804 | 86.0783 | 18,752.00 |
| 24/12/2015 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 8332 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 8408 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 8255 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | 2030 On 05-May-16 | | | Bond Future | 10.00 | 87.6411 | 87.4386 | 87.6411 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 6945 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 7019 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 6872 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | | | Bond Future | 10.00 | 89.2991 | 89.0532 | 89.2991 | 8,437.00 |
| 24/12/2015 | 2032 On 04-February-16 | 9.20 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | 9.30 | Call | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | 9.30 | Put | Bond Future | 5488 | 5 | 5 | 5 | 22.00 |
| 24/12/2015 | 2032 On 04-February-16 | 9.20 | Put | Bond Future | 6185 | 6 | 6 | 6 | 22.00 |
| 24/12/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 10063 | 10 | 10 | 10 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 9981 | 10 | 10 | 10 | 0.00 |
| 24/12/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 10145 | 10 | 10 | 10 | 0.00 |
| 24/12/2015 | 2032 On 05-May-16 | | | Bond Future | 10.08 | 86.7623 | 86.5109 | 86.7623 | 0.00 |
| 24/12/2015 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 8839 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 8704 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 8771 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2032 On 04-August-16 | | | Bond Future | 10.15 | 88.4765 | 88.2177 | 88.4765 | 0.00 |
| 24/12/2015 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 1127 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 9651 | 9 | 10 | 9 | 0.00 |
| 24/12/2015 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 9588 | 9 | 10 | 9 | 0.00 |
| 24/12/2015 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 9716 | 10 | 10 | 10 | 0.00 |
| 24/12/2015 | 2033 On 04-February-16 | | | Bond Future | 98.93 | 98.9378 | 98.9252 | 98.9378 | 185.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 3475 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 3485 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 3465 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2033 On 05-May-16 | | | Bond Future | 99.73 | 99.7408 | 99.7269 | 99.7408 | 0.00 |
| 24/12/2015 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 2683 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 2673 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | | | Bond Future | 10.10 | 86.5832 | 86.3561 | 86.5832 | 50,569.00 |
| 24/12/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 9.43 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 9.30 | Call | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 11486 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 11394 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 9.30 | Put | Bond Future | 6736 | 7 | 7 | 7 | 16.00 |
| 24/12/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 11579 | 11 | 12 | 11 | 0.00 |
| 24/12/2015 | 2037 On 04-February-16 | 9.43 | Put | Bond Future | 5748 | 6 | 6 | 6 | 16.00 |
| 24/12/2015 | 2037 On 05-May-16 | | | Bond Future | 10.18 | 88.1553 | 87.9231 | 88.1553 | 0.00 |
| 24/12/2015 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 10356 | 10 | 10 | 10 | 0.00 |
| 24/12/2015 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 10434 | 10 | 10 | 10 | 0.00 |
| 24/12/2015 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 10278 | 10 | 10 | 10 | 0.00 |
| 24/12/2015 | 2037 On 04-August-16 | | | Bond Future | 10.24 | 85.6369 | 85.3976 | 85.6369 | 0.00 |
| 24/12/2015 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1561 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1522 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 9535 | 9 | 10 | 9 | 0.00 |
| 24/12/2015 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 9468 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 9602 | 9 | 10 | 9 | 0.00 |
| 24/12/2015 | 2038 On 04-February-16 | | | Bond Future | 126.02 | 126.0356 | 126.0185 | 126.0356 | 17,818.00 |
| 24/12/2015 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2038 On 04-February-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 4992 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 4972 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | 2038 On 05-May-16 | | | Bond Future | 128.28 | 128.3005 | 128.2818 | 128.3005 | 0.00 |
| 24/12/2015 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 2708 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 2728 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2040 On 04-February-16 | | | Bond Future | 10.20 | 89.7154 | 89.5171 | 89.7154 | 1,820.00 |
| 24/12/2015 | 2040 On 04-February-16 | 9.49 | Call | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2040 On 04-February-16 | 9.51 | Call | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2040 On 04-February-16 | 9.50 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2040 On 04-February-16 | 9.50 | Put | Bond Future | 6336 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | 2040 On 04-February-16 | 9.51 | Put | Bond Future | 6257 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | 2040 On 04-February-16 | 9.49 | Put | Bond Future | 6416 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | 2040 On 05-May-16 | | | Bond Future | 10.28 | 91.3443 | 91.1414 | 91.3443 | 0.00 |
| 24/12/2015 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 1364 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 1343 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 7967 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 7899 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 8036 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | 2040 On 04-August-16 | | | Bond Future | 10.35 | 88.6384 | 88.4290 | 88.6384 | 0.00 |
| 24/12/2015 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1975 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 9076 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 9142 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 9208 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | | | Bond Future | 10.18 | 87.2308 | 87.0310 | 87.2308 | 19,969.00 |
| 24/12/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | 9.58 | Call | Bond Future | 458 | 1 | 0 | 1 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 10591 | 10 | 11 | 10 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | 9.58 | Put | Bond Future | 5607 | 5 | 6 | 5 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 10785 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 10688 | 10 | 11 | 10 | 0.00 |
| 24/12/2015 | 2044 On 05-May-16 | | | Bond Future | 10.26 | 88.8147 | 88.6101 | 88.8147 | 0.00 |
| 24/12/2015 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 573 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 584 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 11730 | 12 | 12 | 12 | 0.00 |
| 24/12/2015 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 11907 | 12 | 12 | 12 | 0.00 |
| 24/12/2015 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 11818 | 12 | 12 | 12 | 0.00 |
| 24/12/2015 | 2044 On 04-August-16 | | | Bond Future | 10.32 | 86.1840 | 85.9730 | 86.1840 | 0.00 |
| 24/12/2015 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 2067 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 9049 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 9115 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 8983 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | 2046 On 04-February-16 | | | Bond Future | 126.15 | 126.1661 | 126.1494 | 126.1661 | 12,126.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 1861 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 1851 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | 2046 On 05-May-16 | | | Bond Future | 126.99 | 127.0042 | 126.9859 | 127.0042 | 0.00 |
| 24/12/2015 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 3004 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | 2050 On 04-February-16 | | | Bond Future | 134.28 | 134.3026 | 134.2846 | 134.3026 | 13,364.00 |
| 24/12/2015 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2050 On 04-February-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 3725 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 3715 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | 2050 On 05-May-16 | | | Bond Future | 136.70 | 136.7161 | 136.6964 | 136.7161 | 0.00 |
| 24/12/2015 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 1304 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 1314 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | AL37 On 04-February-16 | | | Index Future | 456.60 | 457.1750 | 456.6030 | 457.1750 | 2.00 |
| 24/12/2015 | AL37 On 05-May-16 | | | Index Future | 464.89 | 465.4750 | 464.8870 | 465.4750 | 0.00 |
| 24/12/2015 | AL7T On 04-February-16 | | | Index Future | 521.49 | 522.4600 | 521.4890 | 522.4600 | 0.00 |
| 24/12/2015 | AL7T On 05-May-16 | | | Index Future | 530.95 | 531.9460 | 530.9500 | 531.9460 | 0.00 |
| 24/12/2015 | ALBI On 04-February-16 | | | Index Future | 473.74 | 474.6890 | 473.7410 | 474.6890 | 620.00 |
| 24/12/2015 | ALBI On 05-May-16 | | | Index Future | 482.34 | 483.3070 | 482.3360 | 483.3070 | 0.00 |
| 24/12/2015 | ALBI On 04-August-16 | | | Index Future | 491.75 | 492.7500 | 491.7460 | 492.7500 | 0.00 |
| 24/12/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C118 On 20-April-18 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/12/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | C446 On 31-March-46 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2015 | EL28 On 04-February-16 | | | Bond Future | 125.03 | 125.0498 | 125.0345 | 125.0498 | 0.00 |
| 24/12/2015 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 3966 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 3976 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | EL28 On 05-May-16 | | | Bond Future | 125.71 | 125.7223 | 125.7055 | 125.7223 | 0.00 |
| 24/12/2015 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 3295 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 3305 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 3285 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | ES33 On 04-February-16 | | | Bond Future | 10.91 | 76.7520 | 76.5725 | 76.7520 | 8,710.00 |
| 24/12/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 6001 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 5863 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 5932 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | ES33 On 05-May-16 | | | Bond Future | 11.02 | 74.3536 | 74.1699 | 74.3536 | 0.00 |
| 24/12/2015 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 05-May-16 | 10.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 6552 | 6 | 7 | 6 | 0.00 |
| 24/12/2015 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 6483 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 6621 | 6 | 7 | 6 | 0.00 |
| 24/12/2015 | ES33 On 04-August-16 | | | Bond Future | 11.11 | 75.8224 | 75.6330 | 75.8224 | 0.00 |
| 24/12/2015 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 5463 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 5330 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 5396 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | ES42 On 04-February-16 | | | Bond Future | 11.05 | 80.9325 | 80.7305 | 80.9325 | 2,750.00 |
| 24/12/2015 | ES42 On 05-May-16 | | | Bond Future | 11.16 | 78.1389 | 77.9323 | 78.1389 | 4,500.00 |
| 24/12/2015 | GOVI On 04-February-16 | | | GOVI | 473.38 | 474.2660 | 473.3840 | 474.2660 | 485.00 |
| 24/12/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 386160 | 38 | 39 | 38 | 0.00 |
| 24/12/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 386260 | 38 | 39 | 38 | 0.00 |
| 24/12/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 386060 | 38 | 39 | 38 | 0.00 |
| 24/12/2015 | GOVI On 05-May-16 | | | GOVI | 481.97 | 482.8760 | 481.9730 | 482.8760 | 146.00 |
| 24/12/2015 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 360170 | 35 | 36 | 35 | 0.00 |
| 24/12/2015 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 360270 | 35 | 36 | 35 | 0.00 |
| 24/12/2015 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 360370 | 35 | 36 | 35 | 0.00 |
| 24/12/2015 | GOVI On 04-August-16 | | | GOVI | 491.38 | 492.3100 | 491.3760 | 492.3100 | 0.00 |
| 24/12/2015 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 296340 | 29 | 30 | 29 | 0.00 |
| 24/12/2015 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 296140 | 29 | 30 | 29 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 296240 | 29 | 30 | 29 | 0.00 |
| 24/12/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/12/2015 | IGOV On 04-February-16 | | | Index Future | 232.75 | 232.7800 | 232.7480 | 232.7800 | 1,038.00 |
| 24/12/2015 | IGOV On 05-May-16 | | | Index Future | 236.93 | 236.9630 | 236.9290 | 236.9630 | 21.00 |
| 24/12/2015 | IGOV On 04-August-16 | | | Index Future | 241.55 | 241.5880 | 241.5470 | 241.5880 | 0.00 |
| 24/12/2015 | ILBI On 04-February-16 | | | Index Future | 630.63 | 630.7090 | 630.6290 | 630.7090 | 157.00 |
| 24/12/2015 | ILBI On 05-May-16 | | | Index Future | 641.39 | 641.4740 | 641.3910 | 641.4740 | 0.00 |
| 24/12/2015 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.33 | 100.2842 | 100.3269 | 100.2842 | 0.00 |
| 24/12/2015 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.45 | 100.4081 | 100.4542 | 100.4081 | 0.00 |
| 24/12/2015 | IS02 On 18-December-17 | | | Interest Rate Swap | 101.24 | 101.1587 | 101.2438 | 101.1587 | 0.00 |
| 24/12/2015 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.85 | 100.7521 | 100.8490 | 100.7521 | 0.00 |
| 24/12/2015 | IS05 On 17-December-20 | | | Interest Rate Swap | 102.79 | 102.5849 | 102.7943 | 102.5849 | 0.00 |
| 24/12/2015 | IS05 On 16-March-21 | | | Interest Rate Swap | 102.40 | 102.1892 | 102.3995 | 102.1892 | 0.00 |
| 24/12/2015 | IS10 On 17-December-25 | | | Interest Rate Swap | 106.03 | 105.7259 | 106.0323 | 105.7259 | 0.00 |
| 24/12/2015 | IS10 On 16-March-26 | | | Interest Rate Swap | 103.42 | 103.1112 | 103.4156 | 103.1112 | 0.00 |
| 24/12/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 24/12/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 24/12/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 24/12/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 24/12/2015 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.71 | 93.2900 | 93.2900 | 93.2900 | 0.00 |
| 24/12/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.99 | 93.0100 | 93.0100 | 93.0100 | 2,000.00 |
| 24/12/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 92.9400 | 92.9400 | 0.00 |
| 24/12/2015 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.23 | 92.7700 | 92.7700 | 92.7700 | 0.00 |
| 24/12/2015 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.28 | 92.7200 | 92.7200 | 92.7200 | 0.00 |
| 24/12/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 92.5700 | 92.5700 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.74 | 92.2600 | 92.2600 | 92.2600 | 0.00 |
| 24/12/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 8.07 | 91.9300 | 91.9300 | 91.9300 | 0.00 |
| 24/12/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.21 | 91.7900 | 91.7900 | 91.7900 | 0.00 |
| 24/12/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 24/12/2015 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.53 | 91.4700 | 91.4700 | 91.4700 | 0.00 |
| 24/12/2015 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.63 | 91.3700 | 91.3700 | 91.3700 | 0.00 |
| 24/12/2015 | R023 On 04-February-16 | | | Bond Future | 9.42 | 95.1821 | 95.0163 | 95.1821 | 16,357.00 |
| 24/12/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 7175 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 7122 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 7070 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R023 On 05-May-16 | | | Bond Future | 9.51 | 92.9795 | 92.8097 | 92.9795 | 0.00 |
| 24/12/2015 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 6379 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 6334 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 6424 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | R023 On 04-August-16 | | | Bond Future | 9.59 | 94.8156 | 94.6398 | 94.8156 | 0.00 |
| 24/12/2015 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 488 | 1 | 0 | 1 | 0.00 |
| 24/12/2015 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 495 | 1 | 0 | 1 | 0.00 |
| 24/12/2015 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 6789 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 6831 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 6747 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | | | Bond Future | 9.52 | 108.1664 | 107.9600 | 108.1664 | 68,866.00 |
| 24/12/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 7.90 | Call | Bond Future | 3 | 0 | 0 | 0 | 680.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.45 | Call | Bond Future | 49 | 0 | 0 | 0 | 350.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 176 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 9.20 | Call | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.83 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.70 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.80 | Call | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.65 | Call | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.85 | Call | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.02 | Call | Bond Future | 5 | 0 | 0 | 0 | 700.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.40 | Call | Bond Future | 39 | 0 | 0 | 0 | 680.00 |
| 24/12/2015 | R186 On 04-February-16 | 7.90 | Put | Bond Future | 12184 | 12 | 12 | 12 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.45 | Put | Bond Future | 7890 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 9.20 | Put | Bond Future | 3031 | 3 | 3 | 3 | 700.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 5739 | 6 | 6 | 6 | 11,695.00 |
| 24/12/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 15396 | 15 | 15 | 15 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 15564 | 15 | 16 | 15 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.85 | Put | Bond Future | 5074 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 15480 | 15 | 15 | 15 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.65 | Put | Bond Future | 6434 | 6 | 6 | 6 | 340.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.70 | Put | Bond Future | 6083 | 6 | 6 | 6 | 5,000.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.80 | Put | Bond Future | 5403 | 5 | 5 | 5 | 5,000.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.40 | Put | Bond Future | 8265 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.83 | Put | Bond Future | 5204 | 5 | 5 | 5 | 33.00 |
| 24/12/2015 | R186 On 04-February-16 | 8.02 | Put | Bond Future | 11221 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | | | Bond Future | 9.60 | 110.1299 | 109.9183 | 110.1299 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 9594 | 9 | 10 | 9 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 9457 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 15373 | 15 | 15 | 15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 9526 | 9 | 10 | 9 | 0.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 6915 | 7 | 7 | 7 | 1,900.00 |
| 24/12/2015 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 6344 | 6 | 6 | 6 | 5,350.00 |
| 24/12/2015 | R186 On 04-August-16 | | | Bond Future | 9.67 | 106.9988 | 106.7801 | 106.9988 | 0.00 |
| 24/12/2015 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 9245 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 9184 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 9124 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R197 On 04-February-16 | | | Bond Future | 289.84 | 289.8753 | 289.8353 | 289.8753 | 714.00 |
| 24/12/2015 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 7165 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 7175 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 7155 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R197 On 05-May-16 | | | Bond Future | 295.04 | 295.0847 | 295.0409 | 295.0847 | 0.00 |
| 24/12/2015 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 4969 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 4959 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 4949 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R202 On 04-February-16 | | | Bond Future | 235.40 | 235.4316 | 235.4003 | 235.4316 | 43,034.00 |
| 24/12/2015 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 4590 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 4600 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 4610 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R202 On 05-May-16 | | | Bond Future | 239.63 | 239.6626 | 239.6280 | 239.6626 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 7372 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 7382 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 7362 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R203 On 04-February-16 | | | Bond Future | 8.35 | 103.2221 | 103.1782 | 103.2221 | 17,164.00 |
| 24/12/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 1626 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 1611 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R203 On 05-May-16 | | | Bond Future | 8.54 | 100.9250 | 100.8791 | 100.9250 | 0.00 |
| 24/12/2015 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1672 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1661 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R203 On 04-August-16 | | | Bond Future | 8.67 | 102.9184 | 102.8686 | 102.9184 | 0.00 |
| 24/12/2015 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1539 | 1 | 2 | 1 | 0.00 |
| 24/12/2015 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1529 | 1 | 2 | 1 | 0.00 |
| 24/12/2015 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1548 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R204 On 04-February-16 | | | Bond Future | 8.75 | 99.2884 | 99.2157 | 99.2884 | 38,369.00 |
| 24/12/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R204 On 05-May-16 | | | Bond Future | 8.90 | 101.0907 | 101.0154 | 101.0907 | 0.00 |
| 24/12/2015 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2753 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2773 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2732 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R204 On 04-August-16 | | | Bond Future | 9.01 | 99.0442 | 98.9647 | 99.0442 | 0.00 |
| 24/12/2015 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2837 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2819 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2855 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R207 On 04-February-16 | | | Bond Future | 9.01 | 94.8896 | 94.7809 | 94.8896 | 46,776.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 43.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 19.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 4872 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 4839 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 5642 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 4906 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R207 On 05-May-16 | | | Bond Future | 9.14 | 96.6122 | 96.5004 | 96.6122 | 0.00 |
| 24/12/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 132 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 66 | 0 | 0 | 0 | 43.00 |
| 24/12/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 4036 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 4008 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4880 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 4065 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R207 On 04-August-16 | | | Bond Future | 9.24 | 94.8746 | 94.7578 | 94.8746 | 0.00 |
| 24/12/2015 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3851 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3802 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R208 On 04-February-16 | | | Bond Future | 9.17 | 92.8141 | 92.6830 | 92.8141 | 40,521.00 |
| 24/12/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 5608 | 5 | 6 | 5 | 0.00 |
| 24/12/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 5527 | 5 | 6 | 5 | 0.00 |
| 24/12/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 5568 | 5 | 6 | 5 | 0.00 |
| 24/12/2015 | R208 On 05-May-16 | | | Bond Future | 9.28 | 91.0971 | 90.9625 | 91.0971 | 0.00 |
| 24/12/2015 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 4961 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 4927 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 4996 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R208 On 04-August-16 | | | Bond Future | 9.37 | 92.8964 | 92.7567 | 92.8964 | 0.00 |
| 24/12/2015 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 5255 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 5223 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 5191 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R209 On 04-February-16 | | | Bond Future | 9.98 | 70.3215 | 70.1317 | 70.3215 | 41,013.00 |
| 24/12/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 28 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 8582 | 8 | 9 | 8 | 0.00 |
| 24/12/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 8733 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 3565 | 3 | 4 | 3 | 2,200.00 |
| 24/12/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 8657 | 8 | 9 | 8 | 0.00 |
| 24/12/2015 | R209 On 05-May-16 | | | Bond Future | 10.05 | 68.4482 | 68.2541 | 68.4482 | 0.00 |
| 24/12/2015 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 643 | 1 | 1 | 1 | 6,700.00 |
| 24/12/2015 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 655 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 138 | 0 | 0 | 0 | 6,700.00 |
| 24/12/2015 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 632 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 7809 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 7747 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 7872 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 13169 | 13 | 13 | 13 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | | | Bond Future | 10.10 | 69.8005 | 69.6006 | 69.8005 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 5311 | 5 | 5 | 5 | 6,000.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1491 | 2 | 1 | 2 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1528 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1509 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2247 | 2 | 2 | 2 | 6,000.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 7156 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 2308 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 7260 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 7208 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 5523 | 5 | 6 | 5 | 0.00 |
| 24/12/2015 | R210 On 04-February-16 | | | Bond Future | 178.85 | 178.8721 | 178.8478 | 178.8721 | 3,861.00 |
| 24/12/2015 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 6152 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 6162 | 6 | 6 | 6 | 0.00 |
| 24/12/2015 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 6142 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R210 On 05-May-16 | | | Bond Future | 179.89 | 179.9199 | 179.8933 | 179.9199 | 0.00 |
| 24/12/2015 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 5097 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 5107 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 5117 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R211 On 04-February-16 | | | Bond Future | 134.67 | 134.6886 | 134.6703 | 134.6886 | 860.00 |
| 24/12/2015 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R211 On 04-February-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 4340 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 4320 | 4 | 4 | 4 | 0.00 |
| 24/12/2015 | R211 On 05-May-16 | | | Bond Future | 137.09 | 137.1092 | 137.0891 | 137.1092 | 0.00 |
| 24/12/2015 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1901 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1911 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1921 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R212 On 04-February-16 | | | Bond Future | 140.54 | 140.5626 | 140.5429 | 140.5626 | 1,569.00 |
| 24/12/2015 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 5457 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 5447 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 5467 | 5 | 5 | 5 | 0.00 |
| 24/12/2015 | R212 On 05-May-16 | | | Bond Future | 143.07 | 143.0888 | 143.0672 | 143.0888 | 0.00 |
| 24/12/2015 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 1943 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R213 On 04-February-16 | | | Bond Future | 9.94 | 80.6431 | 80.4206 | 80.6431 | 41,590.00 |
| 24/12/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 8249 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 8176 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 8322 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R213 On 05-May-16 | | | Bond Future | 10.01 | 78.5570 | 78.3296 | 78.5570 | 0.00 |
| 24/12/2015 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 423 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 431 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 9074 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 9140 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 9009 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R213 On 04-August-16 | | | Bond Future | 10.07 | 80.1084 | 79.8743 | 80.1084 | 0.00 |
| 24/12/2015 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 1140 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 8349 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 8237 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 8293 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R214 On 04-February-16 | | | Bond Future | 10.10 | 70.4689 | 70.2748 | 70.4689 | 30,186.00 |
| 24/12/2015 | R214 On 04-February-16 | 9.45 | Call | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R214 On 04-February-16 | 9.35 | Call | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R214 On 04-February-16 | 9.45 | Put | Bond Future | 4802 | 5 | 5 | 5 | 25.00 |
| 24/12/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 16506 | 16 | 17 | 16 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 16412 | 16 | 16 | 16 | 0.00 |
| 24/12/2015 | R214 On 04-February-16 | 9.35 | Put | Bond Future | 5449 | 5 | 5 | 5 | 25.00 |
| 24/12/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 16599 | 16 | 17 | 16 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | | | Bond Future | 10.17 | 68.4517 | 68.2533 | 68.4517 | 4,680.00 |
| 24/12/2015 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 534 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 554 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 931 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 8821 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 8889 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 8958 | 9 | 9 | 9 | 0.00 |
| 24/12/2015 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 6976 | 7 | 7 | 7 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | | | Bond Future | 10.22 | 69.8035 | 69.5993 | 69.8035 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1437 | 1 | 1 | 1 | 1,300.00 |
| 24/12/2015 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 7710 | 8 | 8 | 8 | 6,300.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1331 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1365 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1348 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 504 | 1 | 1 | 1 | 1,300.00 |
| 24/12/2015 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3988 | 4 | 4 | 4 | 6,300.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 8062 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 8178 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 7833 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 1362 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 3500 | 3 | 3 | 3 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 8120 | 8 | 8 | 8 | 0.00 |
| 24/12/2015 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 12871 | 13 | 13 | 13 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | | | Bond Future | 10.16 | 90.8383 | 90.5926 | 90.8383 | 60,433.00 |
| 24/12/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | 9.45 | Call | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | 9.55 | Call | Bond Future | 445 | 1 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2015 | R248 On 04-February-16 | 9.45 | Put | Bond Future | 6608 | 6 | 7 | 6 | 75.00 |
| 24/12/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 10753 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 10653 | 10 | 11 | 10 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 10853 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | R248 On 04-February-16 | 9.55 | Put | Bond Future | 5803 | 6 | 6 | 6 | 75.00 |
| 24/12/2015 | R248 On 05-May-16 | | | Bond Future | 10.23 | 88.0499 | 87.7986 | 88.0499 | 0.00 |
| 24/12/2015 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 24/12/2015 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 11887 | 12 | 12 | 12 | 0.00 |
| 24/12/2015 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 11978 | 12 | 12 | 12 | 0.00 |
| 24/12/2015 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 11797 | 12 | 12 | 12 | 0.00 |
| 24/12/2015 | R248 On 04-August-16 | | | Bond Future | 10.29 | 89.7888 | 89.5302 | 89.7888 | 0.00 |
| 24/12/2015 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1580 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 24/12/2015 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 10748 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 10824 | 11 | 11 | 11 | 0.00 |
| 24/12/2015 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 10902 | 11 | 11 | 11 | 0.00 |