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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/04/2016 TO: 13/04/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 2025 On 05-May-16 | | | Bond Future | 124.96 | 124.6715 | 124.9597 | 124.6715 | 4,532.00 |
| 13/04/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 1040 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2025 On 04-August-16 | | | Bond Future | 126.08 | 125.7900 | 126.0826 | 125.7900 | 0.00 |
| 13/04/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 2233 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 2223 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 2213 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2030 On 05-May-16 | | | Bond Future | 9.38 | 90.5019 | 91.6099 | 90.5019 | 17,754.00 |
| 13/04/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 2774 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 2848 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 2700 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2030 On 04-August-16 | | | Bond Future | 9.44 | 88.2183 | 89.3465 | 88.2183 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 4865 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2032 On 05-May-16 | | | Bond Future | 9.52 | 89.3818 | 90.5551 | 89.3818 | 9,481.00 |
| 13/04/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 4274 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 4130 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 4201 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | 2032 On 04-August-16 | | | Bond Future | 9.58 | 91.0850 | 92.2800 | 91.0850 | 76.00 |
| 13/04/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 1290 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 1333 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 1311 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 5758 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 5701 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 5816 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2032 On 03-November-16 | | | Bond Future | 9.63 | 88.6621 | 89.8785 | 88.6621 | 0.00 |
| 13/04/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 6685 | 6 | 7 | 6 | 0.00 |
| 13/04/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 6777 | 6 | 7 | 6 | 0.00 |
| 13/04/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 6730 | 6 | 7 | 6 | 0.00 |
| 13/04/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 2146 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 2124 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 2103 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | 2033 On 05-May-16 | | | Bond Future | 105.76 | 105.7314 | 105.7637 | 105.7314 | 1,032.00 |
| 13/04/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 3364 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 3354 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 3374 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2033 On 04-August-16 | | | Bond Future | 107.79 | 107.7550 | 107.7869 | 107.7550 | 2,313.00 |
| 13/04/2016 | 2033 On 04-August-16 | 104.99 | Call | Bond Future | 2797 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | 2033 On 04-August-16 | 105.00 | Call | Bond Future | 2787 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2033 On 04-August-16 | 105.01 | Call | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2033 On 04-August-16 | 105.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2033 On 04-August-16 | 105.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2033 On 04-August-16 | 104.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2037 On 05-May-16 | | | Bond Future | 9.67 | 90.6474 | 91.9224 | 90.6474 | 40,208.00 |
| 13/04/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2037 On 05-May-16 | 9.67 | Call | Bond Future | 1385 | 1 | 1 | 1 | 500.00 |
| 13/04/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2037 On 05-May-16 | 9.67 | Put | Bond Future | 1383 | 2 | 1 | 2 | 0.00 |
| 13/04/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 5805 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 5720 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 5891 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2037 On 04-August-16 | | | Bond Future | 9.73 | 88.1160 | 89.4144 | 88.1160 | 221.00 |
| 13/04/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1750 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1777 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1724 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 5727 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 5787 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 5668 | 7 | 6 | 7 | 0.00 |
| 13/04/2016 | 2037 On 03-November-16 | | | Bond Future | 9.78 | 89.7956 | 91.1175 | 89.7956 | 0.00 |
| 13/04/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 7030 | 6 | 7 | 6 | 0.00 |
| 13/04/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 7127 | 6 | 7 | 6 | 0.00 |
| 13/04/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 7079 | 6 | 7 | 6 | 0.00 |
| 13/04/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 2618 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 2643 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2038 On 05-May-16 | | | Bond Future | 132.14 | 132.1008 | 132.1420 | 132.1008 | 16,932.00 |
| 13/04/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 1142 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2038 On 04-August-16 | | | Bond Future | 133.24 | 133.2031 | 133.2439 | 133.2031 | 1,180.00 |
| 13/04/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 3944 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2040 On 05-May-16 | | | Bond Future | 9.74 | 94.2888 | 95.6457 | 94.2888 | 1,812.00 |
| 13/04/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 702 | 0 | 1 | 0 | 0.00 |
| 13/04/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 676 | 0 | 1 | 0 | 0.00 |
| 13/04/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 650 | 0 | 1 | 0 | 0.00 |
| 13/04/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 2796 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 2860 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 2732 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2040 On 04-August-16 | | | Bond Future | 9.80 | 91.5763 | 92.9581 | 91.5763 | 0.00 |
| 13/04/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 2479 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 2513 | 2 | 3 | 2 | 0.00 |
| 13/04/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 2445 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 5037 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 5092 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 5149 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | 2044 On 05-May-16 | | | Bond Future | 9.76 | 91.3657 | 92.7278 | 91.3657 | 20,527.00 |
| 13/04/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 7068 | 8 | 7 | 8 | 0.00 |
| 13/04/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 7261 | 9 | 7 | 9 | 0.00 |
| 13/04/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 7164 | 9 | 7 | 9 | 0.00 |
| 13/04/2016 | 2044 On 04-August-16 | | | Bond Future | 9.82 | 88.7227 | 90.1099 | 88.7227 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 2455 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 2421 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 2388 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 5266 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 5209 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 5323 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | 2044 On 03-November-16 | | | Bond Future | 9.87 | 90.4138 | 91.8263 | 90.4138 | 0.00 |
| 13/04/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 7425 | 7 | 7 | 7 | 0.00 |
| 13/04/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 7476 | 7 | 7 | 7 | 0.00 |
| 13/04/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 7375 | 7 | 7 | 7 | 0.00 |
| 13/04/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 2903 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 2931 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 2959 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | 2046 On 05-May-16 | | | Bond Future | 131.67 | 130.9135 | 131.6668 | 130.9135 | 12,687.00 |
| 13/04/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 1677 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 1657 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 1667 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2046 On 04-August-16 | | | Bond Future | 134.19 | 133.4191 | 134.1857 | 133.4191 | 3,590.00 |
| 13/04/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 5186 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 5176 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 5166 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2050 On 05-May-16 | | | Bond Future | 142.69 | 142.6483 | 142.6933 | 142.6483 | 14,861.00 |
| 13/04/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 4693 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 4703 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 4683 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | 2050 On 05-May-16 | 138.00 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2050 On 04-August-16 | | | Bond Future | 143.85 | 143.8009 | 143.8457 | 143.8009 | 5,775.00 |
| 13/04/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 4726 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 4706 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 4716 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | AL37 On 05-May-16 | | | Index Future | 477.49 | 475.4450 | 477.4870 | 475.4450 | 12.00 |
| 13/04/2016 | AL37 On 04-August-16 | | | Index Future | 486.48 | 484.4050 | 486.4840 | 484.4050 | 0.00 |
| 13/04/2016 | AL7T On 05-May-16 | | | Index Future | 551.56 | 546.9690 | 551.5550 | 546.9690 | 0.00 |
| 13/04/2016 | AL7T On 04-August-16 | | | Index Future | 561.95 | 557.2770 | 561.9470 | 557.2770 | 9.00 |
| 13/04/2016 | ALBI On 05-May-16 | | | Index Future | 500.72 | 495.8400 | 500.7180 | 495.8400 | 499.00 |
| 13/04/2016 | ALBI On 04-August-16 | | | Index Future | 510.15 | 505.1840 | 510.1520 | 505.1840 | 133.00 |
| 13/04/2016 | ALBI On 03-November-16 | | | Index Future | 519.97 | 514.9150 | 519.9730 | 514.9150 | 0.00 |
| 13/04/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C035 On 28-February-35 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/04/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C213 On 28-February-31 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/04/2016 | EL28 On 05-May-16 | | | Bond Future | 127.74 | 127.6922 | 127.7372 | 127.6922 | 0.00 |
| 13/04/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 1273 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 1263 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 1253 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | EL28 On 04-August-16 | | | Bond Future | 130.18 | 130.1362 | 130.1808 | 130.1362 | 0.00 |
| 13/04/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 3321 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 3311 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 3301 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | EL28 On 04-August-16 | 126.88 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 05-May-16 | | | Bond Future | 10.51 | 76.3390 | 77.3544 | 76.3390 | 8,776.00 |
| 13/04/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 3436 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 3368 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 3299 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | ES33 On 04-August-16 | | | Bond Future | 10.59 | 77.7938 | 78.8279 | 77.7938 | 0.00 |
| 13/04/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 2268 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 2135 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 2201 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | ES33 On 03-November-16 | | | Bond Future | 10.67 | 75.4837 | 76.5364 | 75.4837 | 0.00 |
| 13/04/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 3850 | 3 | 4 | 3 | 0.00 |
| 13/04/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 3734 | 3 | 4 | 3 | 0.00 |
| 13/04/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 3792 | 3 | 4 | 3 | 0.00 |
| 13/04/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | ES42 On 05-May-16 | | | Bond Future | 10.69 | 80.0765 | 81.2208 | 80.0765 | 7,270.00 |
| 13/04/2016 | GOVI On 05-May-16 | | | GOVI | 499.36 | 494.8230 | 499.3560 | 494.8230 | 477.00 |
| 13/04/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 186340 | 23 | 19 | 23 | 0.00 |
| 13/04/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 186440 | 23 | 19 | 23 | 0.00 |
| 13/04/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 186540 | 23 | 19 | 23 | 0.00 |
| 13/04/2016 | GOVI On 04-August-16 | | | GOVI | 508.77 | 504.1480 | 508.7650 | 504.1480 | 26.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 122450 | 17 | 12 | 17 | 0.00 |
| 13/04/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 122250 | 17 | 12 | 17 | 0.00 |
| 13/04/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 122350 | 17 | 12 | 17 | 0.00 |
| 13/04/2016 | GOVI On 03-November-16 | | | GOVI | 518.56 | 513.8590 | 518.5590 | 513.8590 | 0.00 |
| 13/04/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 424490 | 38 | 42 | 38 | 0.00 |
| 13/04/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 424390 | 38 | 42 | 38 | 0.00 |
| 13/04/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 424290 | 38 | 42 | 38 | 0.00 |
| 13/04/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/04/2016 | IGOV On 05-May-16 | | | Index Future | 241.10 | 240.9490 | 241.0990 | 240.9490 | 979.00 |
| 13/04/2016 | IGOV On 04-August-16 | | | Index Future | 245.66 | 245.5100 | 245.6620 | 245.5100 | 111.00 |
| 13/04/2016 | IGOV On 03-November-16 | | | Index Future | 250.41 | 250.2580 | 250.4100 | 250.2580 | 0.00 |
| 13/04/2016 | ILBI On 05-May-16 | | | Index Future | 652.92 | 652.4660 | 652.9180 | 652.4660 | 0.00 |
| 13/04/2016 | ILBI On 04-August-16 | | | Index Future | 664.94 | 664.4780 | 664.9350 | 664.4780 | 157.00 |
| 13/04/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.15 | 100.1456 | 100.1481 | 100.1456 | 0.00 |
| 13/04/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.18 | 100.1829 | 100.1775 | 100.1829 | 0.00 |
| 13/04/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.91 | 99.9233 | 99.9050 | 99.9233 | 0.00 |
| 13/04/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.51 | 100.5515 | 100.5064 | 100.5515 | 0.00 |
| 13/04/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.95 | 100.0167 | 99.9529 | 100.0167 | 0.00 |
| 13/04/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.79 | 99.8757 | 99.7910 | 99.8757 | 0.00 |
| 13/04/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 100.41 | 100.6461 | 100.4109 | 100.6461 | 0.00 |
| 13/04/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 99.90 | 100.1470 | 99.9012 | 100.1470 | 0.00 |
| 13/04/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 99.35 | 99.6092 | 99.3536 | 99.6092 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 101.82 | 102.2953 | 101.8217 | 102.2953 | 0.00 |
| 13/04/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 99.01 | 99.4827 | 99.0074 | 99.4827 | 0.00 |
| 13/04/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 97.84 | 98.3234 | 97.8441 | 98.3234 | 0.00 |
| 13/04/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 13/04/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 13/04/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 13/04/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 13/04/2016 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.26 | 92.7400 | 92.7400 | 92.7400 | 0.00 |
| 13/04/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.29 | 92.7100 | 92.7100 | 92.7100 | 0.00 |
| 13/04/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.39 | 92.6100 | 92.6100 | 92.6100 | 0.00 |
| 13/04/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.44 | 92.5600 | 92.5600 | 92.5600 | 0.00 |
| 13/04/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.53 | 92.4700 | 92.4700 | 92.4700 | 0.00 |
| 13/04/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.59 | 92.4100 | 92.4100 | 92.4100 | 0.00 |
| 13/04/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.81 | 92.1900 | 92.1900 | 92.1900 | 0.00 |
| 13/04/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.93 | 92.0700 | 92.0700 | 92.0700 | 0.00 |
| 13/04/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.06 | 91.9400 | 91.9400 | 91.9400 | 0.00 |
| 13/04/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.17 | 91.8300 | 91.8300 | 91.8300 | 0.00 |
| 13/04/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.26 | 91.7400 | 91.7400 | 91.7400 | 0.00 |
| 13/04/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 8.35 | 91.6500 | 91.6500 | 91.6500 | 0.00 |
| 13/04/2016 | R023 On 05-May-16 | | | Bond Future | 8.80 | 95.6258 | 96.2006 | 95.6258 | 7,633.00 |
| 13/04/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 2784 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 2738 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R023 On 04-August-16 | | | Bond Future | 8.85 | 97.4480 | 98.0329 | 97.4480 | 0.00 |
| 13/04/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 675 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 688 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 3576 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 3539 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 3613 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R023 On 03-November-16 | | | Bond Future | 8.91 | 95.3738 | 95.9686 | 95.3738 | 0.00 |
| 13/04/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 4666 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 4698 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 4730 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 955 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R035 On 05-May-16 | | | Bond Future | 9.61 | 94.0902 | 95.3738 | 94.0902 | 5,151.00 |
| 13/04/2016 | R035 On 05-May-16 | 10.35 | Call | Bond Future | 5788 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R035 On 05-May-16 | 10.37 | Call | Bond Future | 5936 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R035 On 05-May-16 | 10.36 | Call | Bond Future | 5862 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R035 On 05-May-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R035 On 05-May-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R035 On 05-May-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R035 On 04-August-16 | | | Bond Future | 9.66 | 95.8832 | 97.1904 | 95.8832 | 155.00 |
| 13/04/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 5476 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 5402 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 5328 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | | | Bond Future | 8.99 | 113.2320 | 114.1875 | 113.2320 | 59,339.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 9.25 | Call | Bond Future | 2271 | 2 | 2 | 2 | 180.00 |
| 13/04/2016 | R186 On 05-May-16 | 9.89 | Call | Bond Future | 6227 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 9.96 | Call | Bond Future | 6686 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R186 On 05-May-16 | 9.86 | Call | Bond Future | 6030 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 458 | 0 | 0 | 0 | 180.00 |
| 13/04/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 4982 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 9.89 | Put | Bond Future | 16 | 0 | 0 | 0 | 180.00 |
| 13/04/2016 | R186 On 05-May-16 | 9.96 | Put | Bond Future | 10 | 0 | 0 | 0 | 5,000.00 |
| 13/04/2016 | R186 On 05-May-16 | 9.86 | Put | Bond Future | 19 | 0 | 0 | 0 | 5,000.00 |
| 13/04/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 11039 | 12 | 11 | 12 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 4835 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 4908 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 1730 | 3 | 2 | 3 | 5,350.00 |
| 13/04/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 2237 | 3 | 2 | 3 | 1,900.00 |
| 13/04/2016 | R186 On 05-May-16 | 9.25 | Put | Bond Future | 446 | 1 | 0 | 1 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | | | Bond Future | 9.05 | 110.0855 | 111.0583 | 110.0855 | 665.00 |
| 13/04/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 1200 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 1179 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 7112 | 6 | 7 | 6 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 5186 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 5133 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 5079 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 644 | 1 | 1 | 1 | 6,500.00 |
| 13/04/2016 | R197 On 05-May-16 | | | Bond Future | 297.23 | 297.1431 | 297.2317 | 297.1431 | 1,931.00 |
| 13/04/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 2768 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 2778 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 2758 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R197 On 04-August-16 | | | Bond Future | 296.42 | 296.3337 | 296.4214 | 296.3337 | 0.00 |
| 13/04/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 2461 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 2441 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 2451 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R202 On 05-May-16 | | | Bond Future | 244.70 | 244.6229 | 244.6991 | 244.6229 | 39,554.00 |
| 13/04/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 1329 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 1325 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 3626 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 3633 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 3620 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R202 On 04-August-16 | | | Bond Future | 245.93 | 245.8541 | 245.9296 | 245.8541 | 299.00 |
| 13/04/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 6289 | 6 | 6 | 6 | 0.00 |
| 13/04/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 6294 | 6 | 6 | 6 | 0.00 |
| 13/04/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 6300 | 6 | 6 | 6 | 0.00 |
| 13/04/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 3615 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 3611 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 3619 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R203 On 05-May-16 | | | Bond Future | 7.90 | 101.5576 | 101.6800 | 101.5576 | 53,812.00 |
| 13/04/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 812 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 04-August-16 | | | Bond Future | 7.95 | 103.4929 | 103.6167 | 103.4929 | 0.00 |
| 13/04/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 797 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R203 On 03-November-16 | | | Bond Future | 8.00 | 101.2934 | 101.4181 | 101.2934 | 0.00 |
| 13/04/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 05-May-16 | | | Bond Future | 8.27 | 102.2350 | 102.4425 | 102.2350 | 33,621.00 |
| 13/04/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 1205 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R204 On 04-August-16 | | | Bond Future | 8.34 | 100.1419 | 100.3524 | 100.1419 | 0.00 |
| 13/04/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 1484 | 2 | 1 | 2 | 0.00 |
| 13/04/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 1468 | 2 | 1 | 2 | 0.00 |
| 13/04/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 1500 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R204 On 03-November-16 | | | Bond Future | 8.41 | 102.0506 | 102.2638 | 102.0506 | 0.00 |
| 13/04/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R207 On 05-May-16 | | | Bond Future | 8.45 | 98.2630 | 98.5652 | 98.2630 | 67,366.00 |
| 13/04/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 2 | 0 | 0 | 0 | 43.00 |
| 13/04/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 19 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 1860 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 1890 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R207 On 04-August-16 | | | Bond Future | 8.52 | 96.4910 | 96.7981 | 96.4910 | 0.00 |
| 13/04/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 402 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 410 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 1897 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | | | Bond Future | 8.60 | 96.6958 | 97.0119 | 96.6958 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1843 | 2 | 2 | 2 | 62.00 |
| 13/04/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 2333 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2366 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 796 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R208 On 05-May-16 | | | Bond Future | 8.57 | 93.2035 | 93.5732 | 93.2035 | 46,641.00 |
| 13/04/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 2207 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 2244 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 2171 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R208 On 04-August-16 | | | Bond Future | 8.63 | 94.9795 | 95.3555 | 94.9795 | 0.00 |
| 13/04/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 433 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 441 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 450 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 2769 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 2712 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R208 On 03-November-16 | | | Bond Future | 8.68 | 93.3869 | 93.7688 | 93.3869 | 0.00 |
| 13/04/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 3586 | 3 | 4 | 3 | 0.00 |
| 13/04/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 3636 | 3 | 4 | 3 | 0.00 |
| 13/04/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 3611 | 3 | 4 | 3 | 0.00 |
| 13/04/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R209 On 05-May-16 | | | Bond Future | 9.55 | 70.4716 | 71.5346 | 70.4716 | 30,575.00 |
| 13/04/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 113 | 0 | 0 | 0 | 6,700.00 |
| 13/04/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,700.00 |
| 13/04/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 3931 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 3998 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 9751 | 11 | 10 | 11 | 0.00 |
| 13/04/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 4066 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | | | Bond Future | 9.60 | 71.8145 | 72.8971 | 71.8145 | 190.00 |
| 13/04/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 6941 | 6 | 7 | 6 | 5,760.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1669 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1720 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1695 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.70 | Call | Bond Future | 3065 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 10.29 | Call | Bond Future | 5484 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2721 | 2 | 3 | 2 | 5,760.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.40 | Call | Bond Future | 2100 | 2 | 2 | 2 | 250.00 |
| 13/04/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 4143 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 4051 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 4097 | 5 | 4 | 5 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 10.29 | Put | Bond Future | 1035 | 1 | 1 | 1 | 250.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.70 | Put | Bond Future | 2375 | 3 | 2 | 3 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R209 On 04-August-16 | 9.40 | Put | Bond Future | 3449 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 2701 | 3 | 3 | 3 | 0.00 |
| 13/04/2016 | R209 On 03-November-16 | | | Bond Future | 9.64 | 70.0325 | 71.1348 | 70.0325 | 0.00 |
| 13/04/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 5880 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 5961 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 5920 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 2034 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 2014 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 2055 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R210 On 05-May-16 | | | Bond Future | 182.52 | 182.4605 | 182.5167 | 182.4605 | 1,441.00 |
| 13/04/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 2483 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 2493 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 2473 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R210 On 04-August-16 | | | Bond Future | 186.01 | 185.9526 | 186.0083 | 185.9526 | 0.00 |
| 13/04/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 4498 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 4508 | 4 | 5 | 4 | 0.00 |
| 13/04/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 4488 | 4 | 4 | 4 | 0.00 |
| 13/04/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R211 On 05-May-16 | | | Bond Future | 138.18 | 138.1523 | 138.1843 | 138.1523 | 62.00 |
| 13/04/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R211 On 04-August-16 | | | Bond Future | 139.07 | 139.0368 | 139.0682 | 139.0368 | 0.00 |
| 13/04/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 1978 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 1998 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 1988 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R212 On 05-May-16 | | | Bond Future | 144.06 | 144.0194 | 144.0621 | 144.0194 | 3,488.00 |
| 13/04/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 928 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R212 On 04-August-16 | | | Bond Future | 144.89 | 144.8444 | 144.8867 | 144.8444 | 0.00 |
| 13/04/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 2447 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 2457 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 2467 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R213 On 05-May-16 | | | Bond Future | 9.42 | 81.2106 | 82.2420 | 81.2106 | 47,801.00 |
| 13/04/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 4783 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 4853 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 4713 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R213 On 04-August-16 | | | Bond Future | 9.47 | 82.7582 | 83.8085 | 82.7582 | 462.00 |
| 13/04/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 4664 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 4566 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 4615 | 5 | 5 | 5 | 0.00 |
| 13/04/2016 | R213 On 03-November-16 | | | Bond Future | 9.52 | 80.7844 | 81.8537 | 80.7844 | 0.00 |
| 13/04/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 6216 | 6 | 6 | 6 | 0.00 |
| 13/04/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 6173 | 6 | 6 | 6 | 0.00 |
| 13/04/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 6131 | 6 | 6 | 6 | 0.00 |
| 13/04/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 1859 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | | | Bond Future | 9.67 | 70.5031 | 71.5980 | 70.5031 | 32,450.00 |
| 13/04/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 4982 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 5057 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 5133 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 2989 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | | | Bond Future | 9.72 | 71.8466 | 72.9617 | 71.8466 | 100.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1596 | 1 | 2 | 1 | 1,300.00 |
| 13/04/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 9975 | 9 | 10 | 9 | 5,800.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1453 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1500 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1476 | 1 | 1 | 1 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 399 | 0 | 0 | 0 | 1,300.00 |
| 13/04/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 5154 | 5 | 5 | 5 | 5,800.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 4834 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 4938 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 4631 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 1304 | 2 | 1 | 2 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 4886 | 6 | 5 | 6 | 0.00 |
| 13/04/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 9403 | 10 | 9 | 10 | 0.00 |
| 13/04/2016 | R214 On 03-November-16 | | | Bond Future | 9.77 | 69.9185 | 71.0540 | 69.9185 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/04/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 5962 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 6044 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 6003 | 5 | 6 | 5 | 0.00 |
| 13/04/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 2256 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 2234 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 2212 | 3 | 2 | 3 | 0.00 |
| 13/04/2016 | R248 On 05-May-16 | | | Bond Future | 9.75 | 90.5036 | 91.8914 | 90.5036 | 63,750.00 |
| 13/04/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 13/04/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 7232 | 9 | 7 | 9 | 0.00 |
| 13/04/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 7331 | 9 | 7 | 9 | 0.00 |
| 13/04/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 7133 | 9 | 7 | 9 | 0.00 |
| 13/04/2016 | R248 On 04-August-16 | | | Bond Future | 9.80 | 92.2282 | 93.6417 | 92.2282 | 0.00 |
| 13/04/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1744 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1772 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1716 | 1 | 2 | 1 | 0.00 |
| 13/04/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 6807 | 8 | 7 | 8 | 0.00 |
| 13/04/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 6877 | 8 | 7 | 8 | 0.00 |
| 13/04/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 6946 | 8 | 7 | 8 | 0.00 |
| 13/04/2016 | R248 On 03-November-16 | | | Bond Future | 9.85 | 89.5473 | 90.9865 | 89.5473 | 0.00 |
| 13/04/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 7499 | 7 | 7 | 7 | 0.00 |
| 13/04/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 7448 | 7 | 7 | 7 | 0.00 |
| 13/04/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 7398 | 7 | 7 | 7 | 0.00 |
| 13/04/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 3061 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 3032 | 4 | 3 | 4 | 0.00 |
| 13/04/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 3090 | 4 | 3 | 4 | 0.00 |