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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/06/2016 TO: 15/06/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 2025 On 04-August-16 | | | Bond Future | 127.75 | 127.7362 | 127.7479 | 127.7362 | 3,004.00 |
| 15/06/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 3888 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 3878 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 3898 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2025 On 03-November-16 | | | Bond Future | 130.19 | 130.1786 | 130.1906 | 130.1786 | 0.00 |
| 15/06/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 971 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 981 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2030 On 04-August-16 | | | Bond Future | 9.55 | 88.0787 | 88.6062 | 88.0787 | 25,310.00 |
| 15/06/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 4124 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2030 On 03-November-16 | | | Bond Future | 9.60 | 89.7577 | 90.2955 | 89.7577 | 0.00 |
| 15/06/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 1867 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 1798 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 1728 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2032 On 04-August-16 | | | Bond Future | 9.67 | 91.1121 | 91.6356 | 91.1121 | 11,433.00 |
| 15/06/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 319 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 5410 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 5342 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 5479 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | 2032 On 03-November-16 | | | Bond Future | 9.72 | 88.6898 | 89.2234 | 88.6898 | 0.00 |
| 15/06/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 5401 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 5495 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 5448 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 1518 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 1497 | 2 | 1 | 2 | 0.00 |
| 15/06/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 1477 | 2 | 1 | 2 | 0.00 |
| 15/06/2016 | 2032 On 02-February-17 | | | Bond Future | 9.77 | 90.4760 | 91.0193 | 90.4760 | 0.00 |
| 15/06/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 3092 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 3154 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 3123 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 4953 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 4995 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 4910 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2033 On 04-August-16 | | | Bond Future | 108.59 | 108.5838 | 108.5937 | 108.5838 | 4,159.00 |
| 15/06/2016 | 2033 On 04-August-16 | 104.99 | Call | Bond Future | 3604 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2033 On 04-August-16 | 105.00 | Call | Bond Future | 3594 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2033 On 04-August-16 | 105.01 | Call | Bond Future | 3584 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2033 On 04-August-16 | 105.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2033 On 04-August-16 | 105.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2033 On 04-August-16 | 104.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2033 On 03-November-16 | | | Bond Future | 109.65 | 109.6407 | 109.6509 | 109.6407 | 0.00 |
| 15/06/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 471 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 481 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2037 On 04-August-16 | | | Bond Future | 9.82 | 88.0743 | 88.6422 | 88.0743 | 40,983.00 |
| 15/06/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 495 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 510 | 0 | 1 | 0 | 0.00 |
| 15/06/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 526 | 0 | 1 | 0 | 0.00 |
| 15/06/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 5259 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 5189 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 5331 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | 2037 On 03-November-16 | | | Bond Future | 9.88 | 89.7532 | 90.3321 | 89.7532 | 0.00 |
| 15/06/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 5519 | 5 | 6 | 5 | 0.00 |
| 15/06/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 5568 | 5 | 6 | 5 | 0.00 |
| 15/06/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 5617 | 5 | 6 | 5 | 0.00 |
| 15/06/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 1868 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 1917 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2037 On 02-February-17 | | | Bond Future | 9.92 | 87.3039 | 87.8933 | 87.3039 | 0.00 |
| 15/06/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 3477 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 3545 | 3 | 4 | 3 | 0.00 |
| 15/06/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 3511 | 3 | 4 | 3 | 0.00 |
| 15/06/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 5559 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 5513 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 5466 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | 2038 On 04-August-16 | | | Bond Future | 134.63 | 134.6174 | 134.6301 | 134.6174 | 22,166.00 |
| 15/06/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 5320 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 5330 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 5310 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2038 On 04-August-16 | 129.30 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2038 On 03-November-16 | | | Bond Future | 137.20 | 137.1913 | 137.2043 | 137.1913 | 0.00 |
| 15/06/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 884 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 894 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2040 On 04-August-16 | | | Bond Future | 9.89 | 91.6202 | 92.1823 | 91.6202 | 722.00 |
| 15/06/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 929 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 906 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 4254 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 4319 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 4385 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | 2040 On 03-November-16 | | | Bond Future | 9.94 | 93.3668 | 93.9397 | 93.3668 | 0.00 |
| 15/06/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 2792 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 2827 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 2757 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 4906 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 4803 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 4854 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2044 On 04-August-16 | | | Bond Future | 9.91 | 88.8429 | 89.3647 | 88.8429 | 19,251.00 |
| 15/06/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 918 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 894 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 4484 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 4416 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 4551 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2044 On 03-November-16 | | | Bond Future | 9.96 | 90.5366 | 91.0684 | 90.5366 | 0.00 |
| 15/06/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 5899 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 5950 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 5848 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 2163 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | 2044 On 02-February-17 | | | Bond Future | 10.01 | 87.9778 | 88.5192 | 87.9778 | 0.00 |
| 15/06/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 3887 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 3960 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 5926 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 5876 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 5976 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2046 On 04-August-16 | | | Bond Future | 135.36 | 134.7654 | 135.3586 | 134.7654 | 16,620.00 |
| 15/06/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 6359 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 6349 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 6339 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2046 On 03-November-16 | | | Bond Future | 136.44 | 135.8364 | 136.4412 | 135.8364 | 0.00 |
| 15/06/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 649 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | 2050 On 04-August-16 | | | Bond Future | 144.21 | 144.2009 | 144.2146 | 144.2009 | 21,135.00 |
| 15/06/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 5095 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 5085 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2050 On 04-August-16 | 139.12 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | 2050 On 03-November-16 | | | Bond Future | 146.97 | 146.9582 | 146.9724 | 146.9582 | 0.00 |
| 15/06/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 2558 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 2568 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 2548 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | AL37 On 04-August-16 | | | Index Future | 485.78 | 484.4100 | 485.7810 | 484.4100 | 15.00 |
| 15/06/2016 | AL37 On 03-November-16 | | | Index Future | 495.14 | 493.7440 | 495.1420 | 493.7440 | 0.00 |
| 15/06/2016 | AL7T On 04-August-16 | | | Index Future | 558.39 | 555.9470 | 558.3910 | 555.9470 | 11.00 |
| 15/06/2016 | AL7T On 03-November-16 | | | Index Future | 569.15 | 566.6580 | 569.1510 | 566.6580 | 0.00 |
| 15/06/2016 | ALBI On 04-August-16 | | | Index Future | 507.23 | 504.9460 | 507.2320 | 504.9460 | 723.00 |
| 15/06/2016 | ALBI On 03-November-16 | | | Index Future | 517.01 | 514.6760 | 517.0050 | 514.6760 | 0.00 |
| 15/06/2016 | ALBI On 02-February-17 | | | Index Future | 527.41 | 525.0370 | 527.4080 | 525.0370 | 0.00 |
| 15/06/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C038 On 31-January-38 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/06/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/06/2016 | EL28 On 04-August-16 | | | Bond Future | 132.50 | 132.4905 | 132.5041 | 132.4905 | 0.00 |
| 15/06/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 5644 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 5634 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 5624 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | EL28 On 03-November-16 | | | Bond Future | 133.37 | 133.3592 | 133.3732 | 133.3592 | 0.00 |
| 15/06/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 1223 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 1203 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | EL28 On 03-November-16 | 132.17 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | ES33 On 04-August-16 | | | Bond Future | 10.69 | 77.7787 | 78.1984 | 77.7787 | 8,837.00 |
| 15/06/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 2897 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | ES33 On 03-November-16 | | | Bond Future | 10.77 | 75.4684 | 75.8963 | 75.4684 | 0.00 |
| 15/06/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 3210 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 3094 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 3152 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 02-February-17 | | | Bond Future | 10.86 | 76.9883 | 77.4239 | 76.9883 | 0.00 |
| 15/06/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 1585 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 1522 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 1648 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | ES42 On 04-August-16 | | | Bond Future | 10.84 | 81.8395 | 82.3143 | 81.8395 | 7,270.00 |
| 15/06/2016 | ES42 On 03-November-16 | | | Bond Future | 10.92 | 79.1367 | 79.6208 | 79.1367 | 0.00 |
| 15/06/2016 | GOVI On 04-August-16 | | | GOVI | 505.96 | 503.7990 | 505.9630 | 503.7990 | 449.00 |
| 15/06/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 150470 | 17 | 15 | 17 | 0.00 |
| 15/06/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 150270 | 17 | 15 | 17 | 0.00 |
| 15/06/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 150370 | 17 | 15 | 17 | 0.00 |
| 15/06/2016 | GOVI On 03-November-16 | | | GOVI | 515.71 | 513.5060 | 515.7120 | 513.5060 | 127.00 |
| 15/06/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 396020 | 37 | 40 | 37 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 395920 | 37 | 40 | 37 | 0.00 |
| 15/06/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 395820 | 37 | 40 | 37 | 0.00 |
| 15/06/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 02-February-17 | | | GOVI | 526.09 | 523.8430 | 526.0880 | 523.8430 | 0.00 |
| 15/06/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 72420 | 9 | 7 | 9 | 0.00 |
| 15/06/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 72520 | 9 | 7 | 9 | 0.00 |
| 15/06/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 72320 | 9 | 7 | 9 | 0.00 |
| 15/06/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/06/2016 | IGOV On 04-August-16 | | | Index Future | 248.15 | 248.0550 | 248.1520 | 248.0550 | 1,081.00 |
| 15/06/2016 | IGOV On 03-November-16 | | | Index Future | 252.95 | 252.8490 | 252.9490 | 252.8490 | 24.00 |
| 15/06/2016 | IGOV On 02-February-17 | | | Index Future | 258.05 | 257.9540 | 258.0530 | 257.9540 | 0.00 |
| 15/06/2016 | ILBI On 04-August-16 | | | Index Future | 672.24 | 672.3280 | 672.2360 | 672.3280 | 156.00 |
| 15/06/2016 | ILBI On 03-November-16 | | | Index Future | 685.07 | 685.1600 | 685.0660 | 685.1600 | 0.00 |
| 15/06/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.09 | 100.0926 | 100.0925 | 100.0926 | 0.00 |
| 15/06/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.10 | 100.0965 | 100.0959 | 100.0965 | 0.00 |
| 15/06/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.81 | 99.8089 | 99.8058 | 99.8089 | 0.00 |
| 15/06/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.97 | 99.9744 | 99.9680 | 99.9744 | 0.00 |
| 15/06/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.37 | 100.3820 | 100.3748 | 100.3820 | 0.00 |
| 15/06/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.80 | 99.8051 | 99.7954 | 99.8051 | 0.00 |
| 15/06/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.61 | 99.6549 | 99.6069 | 99.6549 | 0.00 |
| 15/06/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.84 | 99.9033 | 99.8431 | 99.9033 | 0.00 |
| 15/06/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 100.03 | 100.0899 | 100.0283 | 100.0899 | 0.00 |
| 15/06/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 99.50 | 99.5683 | 99.4963 | 99.5683 | 0.00 |
| 15/06/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 98.93 | 99.0123 | 98.9349 | 99.0123 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 99.35 | 99.4286 | 99.3501 | 99.4286 | 0.00 |
| 15/06/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 101.77 | 101.8646 | 101.7721 | 101.8646 | 0.00 |
| 15/06/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 98.99 | 99.0923 | 98.9910 | 99.0923 | 0.00 |
| 15/06/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 97.86 | 97.9677 | 97.8605 | 97.9677 | 0.00 |
| 15/06/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 99.96 | 100.0776 | 99.9650 | 100.0776 | 0.00 |
| 15/06/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 15/06/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 15/06/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 15/06/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 15/06/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.31 | 92.6900 | 92.6900 | 92.6900 | 0.00 |
| 15/06/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 92.6600 | 92.6600 | 0.00 |
| 15/06/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 92.5900 | 92.5900 | 0.00 |
| 15/06/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.46 | 92.5400 | 92.5400 | 92.5400 | 0.00 |
| 15/06/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.54 | 92.4600 | 92.4600 | 92.4600 | 0.00 |
| 15/06/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.59 | 92.4100 | 92.4100 | 92.4100 | 0.00 |
| 15/06/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.68 | 92.3200 | 92.3200 | 92.3200 | 0.00 |
| 15/06/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.81 | 92.1900 | 92.1900 | 92.1900 | 0.00 |
| 15/06/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.97 | 92.0300 | 92.0300 | 92.0300 | 0.00 |
| 15/06/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.05 | 91.9500 | 91.9500 | 91.9500 | 0.00 |
| 15/06/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.13 | 91.8700 | 91.8700 | 91.8700 | 0.00 |
| 15/06/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 8.19 | 91.8100 | 91.8100 | 91.8100 | 0.00 |
| 15/06/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 15/06/2016 | R023 On 04-August-16 | | | Bond Future | 8.91 | 97.4067 | 97.7478 | 97.4067 | 11,289.00 |
| 15/06/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 3343 | 4 | 3 | 4 | 0.00 |
| 15/06/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 3387 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 3300 | 4 | 3 | 4 | 0.00 |
| 15/06/2016 | R023 On 03-November-16 | | | Bond Future | 8.97 | 95.3319 | 95.6796 | 95.3319 | 0.00 |
| 15/06/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 4003 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 4071 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 4037 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R023 On 02-February-17 | | | Bond Future | 9.02 | 97.2516 | 97.6051 | 97.2516 | 0.00 |
| 15/06/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 1929 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 1909 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 1888 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 2646 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R035 On 04-August-16 | | | Bond Future | 9.76 | 95.8552 | 96.4276 | 95.8552 | 5,505.00 |
| 15/06/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 4566 | 4 | 5 | 4 | 0.00 |
| 15/06/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 4640 | 4 | 5 | 4 | 0.00 |
| 15/06/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 4713 | 4 | 5 | 4 | 0.00 |
| 15/06/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R035 On 03-November-16 | | | Bond Future | 9.81 | 93.1802 | 93.7635 | 93.1802 | 0.00 |
| 15/06/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 1790 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 1953 | 3 | 2 | 3 | 0.00 |
| 15/06/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | | | Bond Future | 9.15 | 109.8139 | 110.3173 | 109.8139 | 99,585.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.90 | Call | Bond Future | 916 | 1 | 1 | 1 | 500.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.85 | Call | Bond Future | 802 | 1 | 1 | 1 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R186 On 04-August-16 | 9.60 | Call | Bond Future | 3637 | 3 | 4 | 3 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 5892 | 5 | 6 | 5 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 268 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.25 | Call | Bond Future | 2022 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.35 | Call | Bond Future | 2437 | 2 | 2 | 2 | 500.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.40 | Call | Bond Future | 2660 | 2 | 3 | 2 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.30 | Call | Bond Future | 2225 | 2 | 2 | 2 | 500.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.90 | Put | Bond Future | 2697 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.60 | Put | Bond Future | 557 | 1 | 1 | 1 | 5,635.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 5028 | 6 | 5 | 6 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.85 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 165 | 0 | 0 | 0 | 6,500.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 4899 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 4963 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.25 | Put | Bond Future | 1335 | 2 | 1 | 2 | 1,000.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.35 | Put | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.40 | Put | Bond Future | 938 | 1 | 1 | 1 | 5,000.00 |
| 15/06/2016 | R186 On 04-August-16 | 9.30 | Put | Bond Future | 1192 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | | | Bond Future | 9.20 | 111.9068 | 112.4200 | 111.9068 | 10.00 |
| 15/06/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 4576 | 4 | 5 | 4 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 1997 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 3486 | 3 | 3 | 3 | 1,425.00 |
| 15/06/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 2749 | 3 | 3 | 3 | 1,425.00 |
| 15/06/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 2025 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 4801 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 1498 | 2 | 1 | 2 | 5,000.00 |
| 15/06/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 1394 | 2 | 1 | 2 | 5,000.00 |
| 15/06/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 3679 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 3637 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 2767 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 3721 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 2142 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R197 On 04-August-16 | | | Bond Future | 298.81 | 298.7879 | 298.8148 | 298.7879 | 1,845.00 |
| 15/06/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 4835 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 4855 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 4845 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R197 On 03-November-16 | | | Bond Future | 304.53 | 304.5005 | 304.5285 | 304.5005 | 0.00 |
| 15/06/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 958 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R202 On 04-August-16 | | | Bond Future | 249.24 | 249.2192 | 249.2424 | 249.2192 | 37,553.00 |
| 15/06/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 7072 | 7 | 7 | 7 | 0.00 |
| 15/06/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 7080 | 7 | 7 | 7 | 0.00 |
| 15/06/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 7087 | 7 | 7 | 7 | 0.00 |
| 15/06/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R202 On 03-November-16 | | | Bond Future | 254.01 | 253.9843 | 254.0082 | 253.9843 | 0.00 |
| 15/06/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 04-August-16 | | | Bond Future | 7.81 | 103.6776 | 103.7600 | 103.6776 | 58,097.00 |
| 15/06/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 23 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 617 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R203 On 03-November-16 | | | Bond Future | 7.81 | 101.4817 | 101.5658 | 101.4817 | 0.00 |
| 15/06/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 865 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 872 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 02-February-17 | | | Bond Future | 7.70 | 103.5253 | 103.6100 | 103.5253 | 0.00 |
| 15/06/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R204 On 04-August-16 | | | Bond Future | 8.23 | 100.4396 | 100.5975 | 100.4396 | 31,602.00 |
| 15/06/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 1119 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 03-November-16 | | | Bond Future | 8.28 | 102.3539 | 102.5150 | 102.3539 | 0.00 |
| 15/06/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1899 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 131 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R204 On 02-February-17 | | | Bond Future | 8.30 | 100.3724 | 100.5356 | 100.3724 | 0.00 |
| 15/06/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 735 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 738 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R207 On 04-August-16 | | | Bond Future | 8.51 | 96.5827 | 96.8087 | 96.5827 | 76,760.00 |
| 15/06/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 1637 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 1589 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | | | Bond Future | 8.61 | 96.7619 | 96.9958 | 96.7619 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1570 | 2 | 2 | 2 | 62.00 |
| 15/06/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 2079 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2114 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 819 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R208 On 04-August-16 | | | Bond Future | 8.67 | 94.9457 | 95.2078 | 94.9457 | 48,487.00 |
| 15/06/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 2580 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 2547 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 2514 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R208 On 03-November-16 | | | Bond Future | 8.73 | 93.3525 | 93.6198 | 93.3525 | 0.00 |
| 15/06/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 3182 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 3236 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 348 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R208 On 02-February-17 | | | Bond Future | 8.77 | 95.2325 | 95.5040 | 95.2325 | 0.00 |
| 15/06/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1362 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1347 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1378 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 1770 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 1788 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 1805 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | | | Bond Future | 9.70 | 71.7702 | 72.2109 | 71.7702 | 55,073.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 548 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 5781 | 5 | 6 | 5 | 5,624.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 580 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 564 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.70 | Call | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 10.29 | Call | Bond Future | 4174 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 1352 | 1 | 1 | 1 | 5,624.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.40 | Call | Bond Future | 846 | 1 | 1 | 1 | 250.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 3708 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 3598 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 3653 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 10.29 | Put | Bond Future | 412 | 1 | 0 | 1 | 250.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.70 | Put | Bond Future | 1660 | 2 | 2 | 2 | 250.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.40 | Put | Bond Future | 2881 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R209 On 03-November-16 | | | Bond Future | 9.75 | 69.9875 | 70.4367 | 69.9875 | 0.00 |
| 15/06/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 4633 | 4 | 5 | 4 | 0.00 |
| 15/06/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4716 | 4 | 5 | 4 | 0.00 |
| 15/06/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4675 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 1486 | 2 | 1 | 2 | 5,000.00 |
| 15/06/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 1466 | 2 | 1 | 2 | 0.00 |
| 15/06/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 1507 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R209 On 02-February-17 | | | Bond Future | 9.79 | 71.3970 | 71.8544 | 71.3970 | 0.00 |
| 15/06/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 2843 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 2872 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 4580 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 4541 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 4501 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R210 On 04-August-16 | | | Bond Future | 189.17 | 189.1494 | 189.1665 | 189.1494 | 2,571.00 |
| 15/06/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 7657 | 8 | 8 | 8 | 0.00 |
| 15/06/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 7667 | 8 | 8 | 8 | 0.00 |
| 15/06/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 7647 | 8 | 8 | 8 | 0.00 |
| 15/06/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R210 On 03-November-16 | | | Bond Future | 190.50 | 190.4835 | 190.5010 | 190.4835 | 0.00 |
| 15/06/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 1581 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 1591 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R211 On 04-August-16 | | | Bond Future | 140.01 | 140.0042 | 140.0135 | 140.0042 | 64.00 |
| 15/06/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 2924 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 2944 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 2934 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R211 On 03-November-16 | | | Bond Future | 142.69 | 142.6812 | 142.6909 | 142.6812 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 931 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R212 On 04-August-16 | | | Bond Future | 145.92 | 145.9088 | 145.9221 | 145.9088 | 4,218.00 |
| 15/06/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 3482 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 3492 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 3502 | 3 | 4 | 3 | 0.00 |
| 15/06/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R212 On 03-November-16 | | | Bond Future | 148.71 | 148.6987 | 148.7125 | 148.6987 | 0.00 |
| 15/06/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R213 On 04-August-16 | | | Bond Future | 9.59 | 82.5841 | 83.0246 | 82.5841 | 44,453.00 |
| 15/06/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 4436 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 4376 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 4317 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | R213 On 03-November-16 | | | Bond Future | 9.64 | 80.6072 | 81.0563 | 80.6072 | 0.00 |
| 15/06/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 4884 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 4841 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 4798 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 1344 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 1362 | 2 | 1 | 2 | 0.00 |
| 15/06/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 1325 | 2 | 1 | 2 | 0.00 |
| 15/06/2016 | R213 On 02-February-17 | | | Bond Future | 9.69 | 82.2303 | 82.6875 | 82.2303 | 0.00 |
| 15/06/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 4579 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 4501 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | | | Bond Future | 9.82 | 71.8300 | 72.2840 | 71.8300 | 30,086.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 490 | 0 | 0 | 0 | 1,300.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 407 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 9058 | 9 | 9 | 9 | 5,610.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 434 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 420 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3764 | 3 | 4 | 3 | 5,610.00 |
| 15/06/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 25 | 0 | 0 | 0 | 1,300.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 4202 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 4446 | 5 | 4 | 5 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 4570 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 4507 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 9707 | 10 | 10 | 10 | 0.00 |
| 15/06/2016 | R214 On 03-November-16 | | | Bond Future | 9.87 | 69.9019 | 70.3645 | 69.9019 | 0.00 |
| 15/06/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 4655 | 4 | 5 | 4 | 0.00 |
| 15/06/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 4739 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 4697 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 1617 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 1596 | 2 | 2 | 2 | 0.00 |
| 15/06/2016 | R214 On 02-February-17 | | | Bond Future | 9.91 | 71.3095 | 71.7806 | 71.3095 | 0.00 |
| 15/06/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 3008 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 2979 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 15/06/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 4691 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 4732 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 4650 | 5 | 5 | 5 | 0.00 |
| 15/06/2016 | R248 On 04-August-16 | | | Bond Future | 9.91 | 92.2684 | 92.7554 | 92.2684 | 59,061.00 |
| 15/06/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 460 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 432 | 0 | 0 | 0 | 0.00 |
| 15/06/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 6382 | 7 | 6 | 7 | 0.00 |
| 15/06/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 6465 | 7 | 6 | 7 | 0.00 |
| 15/06/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 6548 | 7 | 7 | 7 | 0.00 |
| 15/06/2016 | R248 On 03-November-16 | | | Bond Future | 9.96 | 89.5883 | 90.0848 | 89.5883 | 0.00 |
| 15/06/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 5860 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 5809 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 5758 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 2323 | 3 | 2 | 3 | 0.00 |
| 15/06/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 2294 | 3 | 2 | 3 | 0.00 |
| 15/06/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 2352 | 3 | 2 | 3 | 0.00 |
| 15/06/2016 | R248 On 02-February-17 | | | Bond Future | 10.01 | 91.3924 | 91.8978 | 91.3924 | 0.00 |
| 15/06/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 3960 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 3997 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 4035 | 4 | 4 | 4 | 0.00 |
| 15/06/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 6056 | 6 | 6 | 6 | 0.00 |
| 15/06/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 6107 | 7 | 6 | 7 | 0.00 |
| 15/06/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 6005 | 6 | 6 | 6 | 0.00 |