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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/07/2016 TO: 28/07/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 2025 On 04-August-16 | | | Bond Future | 127.79 | 127.8040 | 127.7911 | 127.8040 | 1,943.00 |
| 28/07/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 3921 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 3941 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2025 On 03-November-16 | | | Bond Future | 130.21 | 130.2192 | 130.2056 | 130.2192 | 1,443.00 |
| 28/07/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 976 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 996 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 04-August-16 | | | Bond Future | 9.12 | 91.5189 | 91.6310 | 91.5189 | 18,684.00 |
| 28/07/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 7149 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 03-November-16 | | | Bond Future | 9.16 | 93.2428 | 93.3566 | 93.2428 | 21,283.00 |
| 28/07/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 1264 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 1333 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 03-November-16 | 9.33 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 02-February-17 | | | Bond Future | 9.20 | 91.0724 | 91.1855 | 91.0724 | 0.00 |
| 28/07/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 648 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 04-May-17 | | | Bond Future | 9.23 | 92.9558 | 93.0722 | 92.9558 | 0.00 |
| 28/07/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2032 On 04-August-16 | | | Bond Future | 9.24 | 94.6576 | 94.8162 | 94.6576 | 3,501.00 |
| 28/07/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 2090 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 1951 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2032 On 03-November-16 | | | Bond Future | 9.29 | 92.2820 | 92.4432 | 92.2820 | 11,986.00 |
| 28/07/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 7592 | 7 | 8 | 7 | 0.00 |
| 28/07/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 7534 | 7 | 8 | 7 | 0.00 |
| 28/07/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 7651 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 431 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 422 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2032 On 02-February-17 | | | Bond Future | 9.33 | 94.0991 | 94.2604 | 94.0991 | 0.00 |
| 28/07/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 4227 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 4311 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 4269 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 2889 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 2826 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 2857 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2032 On 04-May-17 | | | Bond Future | 9.36 | 91.8831 | 92.0488 | 91.8831 | 0.00 |
| 28/07/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 4674 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 4634 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 4595 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 3995 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2033 On 04-August-16 | | | Bond Future | 107.68 | 107.6927 | 107.6821 | 107.6927 | 531.00 |
| 28/07/2016 | 2033 On 04-August-16 | 104.99 | Call | Bond Future | 2692 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2033 On 04-August-16 | 105.00 | Call | Bond Future | 2682 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2033 On 04-August-16 | 105.01 | Call | Bond Future | 2672 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2033 On 04-August-16 | 105.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 04-August-16 | 105.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 04-August-16 | 104.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 03-November-16 | | | Bond Future | 108.70 | 108.7110 | 108.7000 | 108.7110 | 4,275.00 |
| 28/07/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 460 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 470 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2037 On 04-August-16 | | | Bond Future | 9.39 | 91.9866 | 92.2026 | 91.9866 | 18,356.00 |
| 28/07/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 1501 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 1439 | 2 | 1 | 2 | 0.00 |
| 28/07/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 1565 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 2037 On 03-November-16 | | | Bond Future | 9.43 | 93.7193 | 93.9390 | 93.7193 | 39,160.00 |
| 28/07/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 7818 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 7879 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 7941 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 597 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 609 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2037 On 02-February-17 | | | Bond Future | 9.47 | 91.3079 | 91.5289 | 91.3079 | 0.00 |
| 28/07/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 4784 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 4876 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 3231 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 3196 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2037 On 04-May-17 | | | Bond Future | 9.50 | 93.1963 | 93.4228 | 93.1963 | 0.00 |
| 28/07/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 5213 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 5170 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 5256 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 4529 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 4453 | 5 | 4 | 5 | 0.00 |
| 28/07/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 4491 | 5 | 4 | 5 | 0.00 |
| 28/07/2016 | 2038 On 04-August-16 | | | Bond Future | 133.37 | 133.3853 | 133.3723 | 133.3853 | 11,014.00 |
| 28/07/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 4062 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 4072 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 4052 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2038 On 03-November-16 | | | Bond Future | 135.89 | 135.9060 | 135.8922 | 135.9060 | 19,808.00 |
| 28/07/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 428 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2040 On 04-August-16 | | | Bond Future | 9.42 | 96.1153 | 96.3021 | 96.1153 | 2,993.00 |
| 28/07/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1243 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 28/07/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 546 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2040 On 03-November-16 | | | Bond Future | 9.46 | 97.9258 | 98.1156 | 97.9258 | 3,584.00 |
| 28/07/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 4277 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 2197 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 2163 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 2130 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2040 On 02-February-17 | | | Bond Future | 9.50 | 95.3468 | 95.5373 | 95.3468 | 0.00 |
| 28/07/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 4693 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 4740 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 4788 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 3977 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 3936 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 3895 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2040 On 04-May-17 | | | Bond Future | 9.53 | 97.3187 | 97.5142 | 97.3187 | 0.00 |
| 28/07/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 5748 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 5794 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 5702 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 4873 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 4833 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 4914 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2044 On 04-August-16 | | | Bond Future | 9.47 | 92.9570 | 93.1902 | 92.9570 | 16,011.00 |
| 28/07/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1012 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 913 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 03-November-16 | | | Bond Future | 9.52 | 94.7080 | 94.9453 | 94.7080 | 17,151.00 |
| 28/07/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 8331 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 8396 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 8266 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 705 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | 2044 On 02-February-17 | | | Bond Future | 9.55 | 92.1908 | 92.4298 | 92.1908 | 0.00 |
| 28/07/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 5421 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 5371 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 5470 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 3475 | 4 | 3 | 4 | 0.00 |
| 28/07/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 3512 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 3549 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2044 On 04-May-17 | | | Bond Future | 9.59 | 94.0976 | 94.3424 | 94.0976 | 0.00 |
| 28/07/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 5770 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 5817 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 5724 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 5019 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 4978 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 5061 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2046 On 04-August-16 | | | Bond Future | 133.94 | 133.9480 | 133.9352 | 133.9480 | 14,211.00 |
| 28/07/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 4935 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 4925 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 4915 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2046 On 04-August-16 | 129.00 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | 2046 On 03-November-16 | | | Bond Future | 134.96 | 134.9773 | 134.9638 | 134.9773 | 17,253.00 |
| 28/07/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 2116 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | 2050 On 04-August-16 | | | Bond Future | 142.45 | 142.4670 | 142.4534 | 142.4670 | 5,269.00 |
| 28/07/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 3333 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 3323 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2050 On 03-November-16 | | | Bond Future | 145.15 | 145.1593 | 145.1450 | 145.1593 | 21,628.00 |
| 28/07/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 4385 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 4395 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 4375 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | AL37 On 04-August-16 | | | Index Future | 494.95 | 494.9320 | 494.9500 | 494.9320 | 2.00 |
| 28/07/2016 | AL37 On 03-November-16 | | | Index Future | 504.37 | 504.3560 | 504.3720 | 504.3560 | 14.00 |
| 28/07/2016 | AL37 On 02-February-17 | | | Index Future | 514.29 | 514.2850 | 514.2850 | 514.2850 | 0.00 |
| 28/07/2016 | AL7T On 04-August-16 | | | Index Future | 573.35 | 573.1440 | 573.3480 | 573.1440 | 2.00 |
| 28/07/2016 | AL7T On 03-November-16 | | | Index Future | 584.26 | 584.0570 | 584.2630 | 584.0570 | 9.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | AL7T On 02-February-17 | | | Index Future | 595.75 | 595.5550 | 595.7460 | 595.5550 | 0.00 |
| 28/07/2016 | ALBI On 04-August-16 | | | Index Future | 522.22 | 521.6400 | 522.2170 | 521.6400 | 254.00 |
| 28/07/2016 | ALBI On 03-November-16 | | | Index Future | 532.16 | 531.5730 | 532.1590 | 531.5730 | 470.00 |
| 28/07/2016 | ALBI On 02-February-17 | | | Index Future | 542.62 | 542.0370 | 542.6180 | 542.0370 | 0.00 |
| 28/07/2016 | ALBI On 04-May-17 | | | Index Future | 553.83 | 553.2360 | 553.8330 | 553.2360 | 0.00 |
| 28/07/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C197 On 07-December-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/07/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | CS23 On 25-January-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/07/2016 | EL28 On 04-August-16 | | | Bond Future | 131.20 | 131.2095 | 131.1983 | 131.2095 | 0.00 |
| 28/07/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 4318 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 4328 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 4338 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 03-November-16 | | | Bond Future | 132.02 | 132.0286 | 132.0167 | 132.0286 | 0.00 |
| 28/07/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 02-February-17 | | | Bond Future | 134.62 | 134.6359 | 134.6195 | 134.6359 | 0.00 |
| 28/07/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 490 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 500 | 0 | 1 | 0 | 0.00 |
| 28/07/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-May-17 | | | Bond Future | 137.41 | 137.4256 | 137.4101 | 137.4256 | 0.00 |
| 28/07/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 490 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 500 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 510 | 0 | 1 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-August-16 | | | Bond Future | 10.26 | 80.8114 | 80.9499 | 80.8114 | 6,771.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 03-November-16 | | | Bond Future | 10.34 | 78.5413 | 78.6821 | 78.5413 | 8,789.00 |
| 28/07/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 5880 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 5996 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 5938 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 02-February-17 | | | Bond Future | 10.41 | 80.0877 | 80.2288 | 80.0877 | 0.00 |
| 28/07/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 1283 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-May-17 | | | Bond Future | 10.47 | 77.9470 | 78.0918 | 77.9470 | 0.00 |
| 28/07/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 518 | 0 | 1 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 582 | 0 | 1 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | ES42 On 04-August-16 | | | Bond Future | 10.38 | 85.5173 | 85.6766 | 85.5173 | 0.00 |
| 28/07/2016 | ES42 On 03-November-16 | | | Bond Future | 10.45 | 82.8657 | 83.0277 | 82.8657 | 8,777.00 |
| 28/07/2016 | ES42 On 02-February-17 | | | Bond Future | 10.52 | 84.4975 | 84.6600 | 84.4975 | 0.00 |
| 28/07/2016 | ES42 On 04-May-17 | | | Bond Future | 10.58 | 81.9810 | 82.1477 | 81.9810 | 0.00 |
| 28/07/2016 | GOVI On 04-August-16 | | | GOVI | 520.01 | 519.5200 | 520.0130 | 519.5200 | 125.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 9970 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 9770 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 9870 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | GOVI On 03-November-16 | | | GOVI | 529.91 | 529.4120 | 529.9130 | 529.4120 | 333.00 |
| 28/07/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 538030 | 53 | 54 | 53 | 0.00 |
| 28/07/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 537930 | 53 | 54 | 53 | 0.00 |
| 28/07/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 537830 | 53 | 54 | 53 | 0.00 |
| 28/07/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 02-February-17 | | | GOVI | 540.33 | 539.8340 | 540.3280 | 539.8340 | 0.00 |
| 28/07/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 70080 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 69880 | 6 | 7 | 6 | 0.00 |
| 28/07/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 69980 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 04-May-17 | | | GOVI | 551.50 | 550.9870 | 551.4960 | 550.9870 | 0.00 |
| 28/07/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2892960 | 289 | 289 | 289 | 0.00 |
| 28/07/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2893060 | 289 | 289 | 289 | 0.00 |
| 28/07/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2893160 | 289 | 289 | 289 | 0.00 |
| 28/07/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/07/2016 | IGOV On 04-August-16 | | | Index Future | 247.36 | 247.3340 | 247.3620 | 247.3340 | 146.00 |
| 28/07/2016 | IGOV On 03-November-16 | | | Index Future | 252.09 | 252.0590 | 252.0870 | 252.0590 | 942.00 |
| 28/07/2016 | IGOV On 02-February-17 | | | Index Future | 257.06 | 257.0360 | 257.0560 | 257.0360 | 0.00 |
| 28/07/2016 | IGOV On 04-May-17 | | | Index Future | 262.38 | 262.3610 | 262.3840 | 262.3610 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | ILBI On 04-August-16 | | | Index Future | 670.41 | 670.4780 | 670.4080 | 670.4780 | 0.00 |
| 28/07/2016 | ILBI On 03-November-16 | | | Index Future | 683.20 | 683.2680 | 683.1970 | 683.2680 | 0.00 |
| 28/07/2016 | ILBI On 02-February-17 | | | Index Future | 696.66 | 696.7360 | 696.6630 | 696.7360 | 149.00 |
| 28/07/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.07 | 100.0755 | 100.0750 | 100.0755 | 0.00 |
| 28/07/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.04 | 100.0363 | 100.0367 | 100.0363 | 0.00 |
| 28/07/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.69 | 99.6919 | 99.6933 | 99.6919 | 0.00 |
| 28/07/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.80 | 99.7925 | 99.7950 | 99.7925 | 0.00 |
| 28/07/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.13 | 100.1263 | 100.1276 | 100.1263 | 0.00 |
| 28/07/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.47 | 99.4660 | 99.4678 | 99.4660 | 0.00 |
| 28/07/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.19 | 99.1857 | 99.1923 | 99.1857 | 0.00 |
| 28/07/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.32 | 99.3084 | 99.3223 | 99.3084 | 0.00 |
| 28/07/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.51 | 98.4768 | 98.5116 | 98.4768 | 0.00 |
| 28/07/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.88 | 97.8405 | 97.8770 | 97.8405 | 0.00 |
| 28/07/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 97.20 | 97.1660 | 97.2041 | 97.1660 | 0.00 |
| 28/07/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.50 | 97.4598 | 97.4998 | 97.4598 | 0.00 |
| 28/07/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 98.62 | 98.6082 | 98.6209 | 98.6082 | 0.00 |
| 28/07/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 95.73 | 95.7076 | 95.7287 | 95.7076 | 0.00 |
| 28/07/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 94.51 | 94.4822 | 94.5115 | 94.4822 | 0.00 |
| 28/07/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 96.59 | 96.5521 | 96.5875 | 96.5521 | 0.00 |
| 28/07/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 28/07/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 28/07/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 28/07/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 28/07/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6500 | 92.6500 | 0.00 |
| 28/07/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.38 | 92.6200 | 92.6200 | 92.6200 | 10.00 |
| 28/07/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.40 | 92.6000 | 92.6000 | 92.6000 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 92.5700 | 92.5700 | 0.00 |
| 28/07/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.46 | 92.5400 | 92.5400 | 92.5400 | 0.00 |
| 28/07/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.51 | 92.4900 | 92.4900 | 92.4900 | 0.00 |
| 28/07/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.55 | 92.4500 | 92.4500 | 92.4500 | 0.00 |
| 28/07/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.63 | 92.3700 | 92.3700 | 92.3700 | 0.00 |
| 28/07/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 92.3400 | 92.3400 | 0.00 |
| 28/07/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.69 | 92.3100 | 92.3100 | 92.3100 | 0.00 |
| 28/07/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.72 | 92.2800 | 92.2800 | 92.2800 | 0.00 |
| 28/07/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 28/07/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 28/07/2016 | R023 On 04-August-16 | | | Bond Future | 8.41 | 100.1078 | 100.1343 | 100.1078 | 5,266.00 |
| 28/07/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 908 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R023 On 03-November-16 | | | Bond Future | 8.45 | 98.0626 | 98.0893 | 98.0626 | 11,007.00 |
| 28/07/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 5894 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 5935 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 5977 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R023 On 02-February-17 | | | Bond Future | 8.48 | 99.9932 | 100.0173 | 99.9932 | 0.00 |
| 28/07/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 2934 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 2905 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 2876 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 1231 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 1215 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R023 On 04-May-17 | | | Bond Future | 8.48 | 98.1242 | 98.1498 | 98.1242 | 0.00 |
| 28/07/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 2541 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 2590 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 2565 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 2047 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R035 On 04-August-16 | | | Bond Future | 9.33 | 99.7339 | 99.9082 | 99.7339 | 1,128.00 |
| 28/07/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 8194 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 8120 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 8046 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 03-November-16 | | | Bond Future | 9.38 | 97.1110 | 97.2882 | 97.1110 | 4,315.00 |
| 28/07/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 1735 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 1572 | 1 | 2 | 1 | 0.00 |
| 28/07/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 1653 | 1 | 2 | 1 | 0.00 |
| 28/07/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 02-February-17 | | | Bond Future | 9.42 | 99.0229 | 99.2005 | 99.0229 | 0.00 |
| 28/07/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 636 | 0 | 1 | 0 | 0.00 |
| 28/07/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 800 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 04-May-17 | | | Bond Future | 9.45 | 96.5628 | 96.7449 | 96.5628 | 0.00 |
| 28/07/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 645 | 0 | 1 | 0 | 0.00 |
| 28/07/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R035 On 04-May-17 | 9.55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R186 On 04-August-16 | | | Bond Future | 8.74 | 113.2176 | 113.2578 | 113.2176 | 34,523.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.20 | Call | Bond Future | 3288 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.85 | Call | Bond Future | 1082 | 1 | 1 | 1 | 750.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.90 | Call | Bond Future | 1349 | 1 | 1 | 1 | 500.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.60 | Call | Bond Future | 6020 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 8667 | 9 | 9 | 9 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.30 | Call | Bond Future | 3976 | 4 | 4 | 4 | 500.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.25 | Call | Bond Future | 3632 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.35 | Call | Bond Future | 4320 | 4 | 4 | 4 | 500.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.40 | Call | Bond Future | 4662 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.10 | Call | Bond Future | 2606 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.90 | Put | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.20 | Put | Bond Future | 8 | 0 | 0 | 0 | 2,500.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.10 | Put | Bond Future | 27 | 0 | 0 | 0 | 2,500.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 4,031.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 1908 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.85 | Put | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,500.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.25 | Put | Bond Future | 4 | 0 | 0 | 0 | 1,000.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.35 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,569.00 |
| 28/07/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 1842 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R186 On 04-August-16 | 9.30 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | | | Bond Future | 8.78 | 115.3502 | 115.3907 | 115.3502 | 74,217.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 6465 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 5032 | 5 | 5 | 5 | 1,425.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 4013 | 4 | 4 | 4 | 1,425.00 |
| 28/07/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 2878 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 2962 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 6751 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 416 | 0 | 0 | 0 | 5,000.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 373 | 0 | 0 | 0 | 5,000.00 |
| 28/07/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 1632 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 1604 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 1060 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | | | Bond Future | 8.81 | 112.3170 | 112.3545 | 112.3170 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 5996 | 0 | 6 | 0 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 5518 | 5 | 6 | 5 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 2979 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 3014 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 3382 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 1882 | 2 | 2 | 2 | 750.00 |
| 28/07/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 1317 | 0 | 1 | 0 | 6,500.00 |
| 28/07/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 1499 | 2 | 1 | 2 | 750.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 4575 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 3083 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 2755 | 3 | 3 | 3 | 750.00 |
| 28/07/2016 | R186 On 04-May-17 | | | Bond Future | 8.83 | 114.6393 | 114.6789 | 114.6393 | 0.00 |
| 28/07/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 3959 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 3996 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 3497 | 4 | 3 | 4 | 0.00 |
| 28/07/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 3466 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 3435 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R197 On 04-August-16 | | | Bond Future | 299.14 | 299.1688 | 299.1387 | 299.1688 | 1,432.00 |
| 28/07/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 5159 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 5179 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 5169 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R197 On 03-November-16 | | | Bond Future | 304.79 | 304.8224 | 304.7906 | 304.8224 | 1,589.00 |
| 28/07/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 1231 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 1221 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 04-August-16 | | | Bond Future | 249.30 | 249.3249 | 249.3003 | 249.3249 | 15,777.00 |
| 28/07/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 6067 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 6077 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 6087 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 03-November-16 | | | Bond Future | 254.01 | 254.0366 | 254.0104 | 254.0366 | 35,403.00 |
| 28/07/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-August-16 | | | Bond Future | 7.57 | 104.0138 | 104.0085 | 104.0138 | 28,556.00 |
| 28/07/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 326 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 03-November-16 | | | Bond Future | 7.53 | 101.8014 | 101.7957 | 101.8014 | 30,650.00 |
| 28/07/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 02-February-17 | | | Bond Future | 7.38 | 103.8058 | 103.7967 | 103.8058 | 0.00 |
| 28/07/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 318 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-May-17 | | | Bond Future | 6.56 | 101.7756 | 101.7673 | 101.7756 | 0.00 |
| 28/07/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 04-August-16 | | | Bond Future | 7.81 | 101.5051 | 101.4844 | 101.5051 | 17,021.00 |
| 28/07/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 03-November-16 | | | Bond Future | 7.82 | 103.4171 | 103.3956 | 103.4171 | 28,344.00 |
| 28/07/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 2644 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 2680 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 2662 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 02-February-17 | | | Bond Future | 7.80 | 101.4117 | 101.3866 | 101.4117 | 0.00 |
| 28/07/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 1138 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R204 On 04-May-17 | | | Bond Future | 7.70 | 103.5084 | 103.4837 | 103.5084 | 0.00 |
| 28/07/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 518 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 511 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 524 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 04-August-16 | | | Bond Future | 8.03 | 98.2083 | 98.2095 | 98.2083 | 30,588.00 |
| 28/07/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 03-November-16 | | | Bond Future | 8.05 | 100.0581 | 100.0590 | 100.0581 | 63,799.00 |
| 28/07/2016 | R207 On 03-November-16 | 7.94 | Call | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 03-November-16 | 7.93 | Call | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 03-November-16 | 7.95 | Call | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 03-November-16 | 7.94 | Put | Bond Future | 902 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 03-November-16 | 7.95 | Put | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 03-November-16 | 7.93 | Put | Bond Future | 917 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | | | Bond Future | 8.06 | 98.3850 | 98.3827 | 98.3850 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2405 | 2 | 2 | 2 | 62.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 3055 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 3098 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R207 On 04-May-17 | | | Bond Future | 8.03 | 100.4192 | 100.4178 | 100.4192 | 0.00 |
| 28/07/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1295 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1322 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1309 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 875 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 885 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 04-August-16 | | | Bond Future | 8.19 | 96.9749 | 96.9582 | 96.9749 | 35,753.00 |
| 28/07/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 725 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 03-November-16 | | | Bond Future | 8.22 | 95.3991 | 95.3817 | 95.3991 | 39,708.00 |
| 28/07/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 4634 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 4697 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 4666 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R208 On 02-February-17 | | | Bond Future | 8.24 | 97.2774 | 97.2566 | 97.2774 | 0.00 |
| 28/07/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 2113 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 2092 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 776 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 797 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 04-May-17 | | | Bond Future | 8.23 | 95.8835 | 95.8632 | 95.8835 | 0.00 |
| 28/07/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1783 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1819 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1801 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 1338 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | | | Bond Future | 9.29 | 74.8782 | 75.0231 | 74.8782 | 25,457.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 457 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 8425 | 8 | 8 | 8 | 5,624.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 517 | 0 | 1 | 0 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 486 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.70 | Call | Bond Future | 2837 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 10.29 | Call | Bond Future | 6574 | 6 | 7 | 6 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2204 | 2 | 2 | 2 | 5,624.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.40 | Call | Bond Future | 1081 | 1 | 1 | 1 | 250.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 804 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 250.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.70 | Put | Bond Future | 21 | 0 | 0 | 0 | 250.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.40 | Put | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R209 On 03-November-16 | | | Bond Future | 9.33 | 73.1382 | 73.2855 | 73.1382 | 35,541.00 |
| 28/07/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 6442 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 6546 | 6 | 7 | 6 | 0.00 |
| 28/07/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 6494 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 457 | 0 | 0 | 0 | 5,000.00 |
| 28/07/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 448 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 467 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R209 On 02-February-17 | | | Bond Future | 9.36 | 74.5783 | 74.7261 | 74.5783 | 0.00 |
| 28/07/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 3843 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 3881 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 2708 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 2649 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R209 On 04-May-17 | | | Bond Future | 9.39 | 72.9675 | 73.1192 | 72.9675 | 0.00 |
| 28/07/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 4227 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 4300 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 3748 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 3716 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R210 On 04-August-16 | | | Bond Future | 187.68 | 187.7032 | 187.6848 | 187.7032 | 1,568.00 |
| 28/07/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 6175 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 6185 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 6165 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 03-November-16 | | | Bond Future | 188.95 | 188.9736 | 188.9540 | 188.9736 | 992.00 |
| 28/07/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R211 On 04-August-16 | | | Bond Future | 139.94 | 139.9501 | 139.9352 | 139.9501 | 22.00 |
| 28/07/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 2865 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 2855 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R211 On 03-November-16 | | | Bond Future | 142.58 | 142.5949 | 142.5792 | 142.5949 | 56.00 |
| 28/07/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 819 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R212 On 04-August-16 | | | Bond Future | 146.39 | 146.4089 | 146.3940 | 146.4089 | 4,524.00 |
| 28/07/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 3954 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 3964 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 3974 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R212 On 03-November-16 | | | Bond Future | 149.16 | 149.1757 | 149.1600 | 149.1757 | 883.00 |
| 28/07/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 1040 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 1060 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R213 On 04-August-16 | | | Bond Future | 9.16 | 85.7797 | 85.9229 | 85.7797 | 8,547.00 |
| 28/07/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 1374 | 2 | 1 | 2 | 0.00 |
| 28/07/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 1319 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R213 On 03-November-16 | | | Bond Future | 9.20 | 83.8451 | 83.9906 | 83.8451 | 37,947.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 6855 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 6802 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 6749 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R213 On 02-February-17 | | | Bond Future | 9.24 | 85.4958 | 85.6415 | 85.4958 | 0.00 |
| 28/07/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 3760 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 2615 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 2557 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 2586 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R213 On 04-May-17 | | | Bond Future | 9.27 | 83.7081 | 83.8576 | 83.7081 | 0.00 |
| 28/07/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 4179 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 4143 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 3513 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 3482 | 4 | 3 | 4 | 0.00 |
| 28/07/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 3544 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | | | Bond Future | 9.38 | 75.2602 | 75.4112 | 75.2602 | 10,213.00 |
| 28/07/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 403 | 0 | 0 | 0 | 1,300.00 |
| 28/07/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 263 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 12161 | 12 | 12 | 12 | 5,610.00 |
| 28/07/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,300.00 |
| 28/07/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 6300 | 6 | 6 | 6 | 5,610.00 |
| 28/07/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 1298 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 11.30 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 1243 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 6555 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R214 On 03-November-16 | | | Bond Future | 9.42 | 73.3810 | 73.5346 | 73.3810 | 24,640.00 |
| 28/07/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 6808 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 6704 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 6756 | 7 | 7 | 7 | 0.00 |
| 28/07/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 517 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 28/07/2016 | R214 On 02-February-17 | | | Bond Future | 9.46 | 74.8257 | 74.9800 | 74.8257 | 0.00 |
| 28/07/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 4261 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 4221 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 4302 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 2745 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 2715 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 2775 | 3 | 3 | 3 | 0.00 |
| 28/07/2016 | R214 On 04-May-17 | | | Bond Future | 9.48 | 73.0714 | 73.2297 | 73.0714 | 0.00 |
| 28/07/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 4527 | 4 | 5 | 4 | 0.00 |
| 28/07/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 4451 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 4489 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 3862 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 3829 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R248 On 04-August-16 | | | Bond Future | 9.46 | 96.5856 | 96.7779 | 96.5856 | 52,263.00 |
| 28/07/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 28/07/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 2207 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 2127 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 2287 | 2 | 2 | 2 | 0.00 |
| 28/07/2016 | R248 On 03-November-16 | | | Bond Future | 9.50 | 93.9668 | 94.1624 | 93.9668 | 60,867.00 |
| 28/07/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 8409 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 8343 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/07/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 8277 | 8 | 8 | 8 | 0.00 |
| 28/07/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 28/07/2016 | R248 On 02-February-17 | | | Bond Future | 9.54 | 95.8168 | 96.0133 | 95.8168 | 0.00 |
| 28/07/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 5580 | 5 | 6 | 5 | 0.00 |
| 28/07/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 5682 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 5631 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 3574 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 3612 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 3537 | 4 | 4 | 4 | 0.00 |
| 28/07/2016 | R248 On 04-May-17 | | | Bond Future | 9.57 | 93.3539 | 93.5553 | 93.3539 | 0.00 |
| 28/07/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 6007 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 5960 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 5912 | 6 | 6 | 6 | 0.00 |
| 28/07/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 5139 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 5182 | 5 | 5 | 5 | 0.00 |
| 28/07/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 5097 | 5 | 5 | 5 | 0.00 |