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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 1409 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | 2025 On 05-May-16 | | | Bond Future | 123.27 | 123.3090 | 123.2661 | 123.3090 | 4,571.00 |
| 17/02/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 2734 | 3 | 2734 | 3 | 0.00 |
| 17/02/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 17/02/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 17/02/2016 | 2025 On 04-August-16 | | | Bond Future | 124.40 | 124.4452 | 124.4006 | 124.4452 | 0.00 |
| 17/02/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 17/02/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 17/02/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 17/02/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2030 On 05-May-16 | | | Bond Future | 9.59 | 89.9692 | 9.5924 | 89.9692 | 17,216.00 |
| 17/02/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 4222 | 4 | 4222 | 4 | 0.00 |
| 17/02/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 4295 | 4 | 4295 | 4 | 0.00 |
| 17/02/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 17/02/2016 | 2030 On 04-August-16 | | | Bond Future | 9.65 | 87.6956 | 9.6538 | 87.6956 | 0.00 |
| 17/02/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 3410 | 3 | 3410 | 3 | 0.00 |
| 17/02/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2032 On 05-May-16 | | | Bond Future | 9.73 | 88.8918 | 9.7268 | 88.8918 | 9,165.00 |
| 17/02/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 17/02/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 17/02/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 17/02/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 6381 | 7 | 6381 | 7 | 0.00 |
| 17/02/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 6253 | 6 | 6253 | 6 | 0.00 |
| 17/02/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 6317 | 6 | 6317 | 6 | 0.00 |
| 17/02/2016 | 2032 On 04-August-16 | | | Bond Future | 9.79 | 90.6062 | 9.7869 | 90.6062 | 0.00 |
| 17/02/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |
| 17/02/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 1576 | 2 | 1576 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 17/02/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 7506 | 8 | 7506 | 8 | 0.00 |
| 17/02/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 7448 | 8 | 7448 | 8 | 0.00 |
| 17/02/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 7566 | 8 | 7566 | 8 | 0.00 |
| 17/02/2016 | 2032 On 03-November-16 | | | Bond Future | 9.84 | 88.2250 | 9.8396 | 88.2250 | 0.00 |
| 17/02/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 6289 | 6 | 6289 | 6 | 0.00 |
| 17/02/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 6371 | 6 | 6371 | 6 | 0.00 |
| 17/02/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 6330 | 6 | 6330 | 6 | 0.00 |
| 17/02/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 3233 | 3 | 3233 | 3 | 0.00 |
| 17/02/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 17/02/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 17/02/2016 | 2033 On 05-May-16 | | | Bond Future | 102.58 | 102.6200 | 102.5850 | 102.6200 | 2,032.00 |
| 17/02/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 17/02/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 17/02/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 17/02/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2037 On 05-May-16 | | | Bond Future | 9.87 | 90.0002 | 9.8664 | 90.0002 | 41,175.00 |
| 17/02/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 17/02/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 17/02/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 17/02/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 7939 | 8 | 7939 | 8 | 0.00 |
| 17/02/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 8015 | 8 | 8015 | 8 | 0.00 |
| 17/02/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 7863 | 8 | 7863 | 8 | 0.00 |
| 17/02/2016 | 2037 On 04-August-16 | | | Bond Future | 9.93 | 87.4766 | 9.9275 | 87.4766 | 0.00 |
| 17/02/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 17/02/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 17/02/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 17/02/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 7578 | 8 | 7578 | 8 | 0.00 |
| 17/02/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 7640 | 8 | 7640 | 8 | 0.00 |
| 17/02/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 7517 | 8 | 7517 | 8 | 0.00 |
| 17/02/2016 | 2037 On 03-November-16 | | | Bond Future | 9.98 | 89.1947 | 9.9768 | 89.1947 | 0.00 |
| 17/02/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 6574 | 6 | 6574 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 6661 | 6 | 6661 | 6 | 0.00 |
| 17/02/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 6617 | 6 | 6617 | 6 | 0.00 |
| 17/02/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 3727 | 4 | 3727 | 4 | 0.00 |
| 17/02/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 17/02/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 17/02/2016 | 2038 On 05-May-16 | | | Bond Future | 128.79 | 128.8361 | 128.7919 | 128.8361 | 19,557.00 |
| 17/02/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 17/02/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 17/02/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 17/02/2016 | 2038 On 04-August-16 | | | Bond Future | 129.88 | 129.9230 | 129.8769 | 129.9230 | 0.00 |
| 17/02/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 567 | 1 | 567 | 1 | 0.00 |
| 17/02/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 17/02/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 17/02/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2040 On 05-May-16 | | | Bond Future | 9.95 | 93.5128 | 9.9471 | 93.5128 | 1,820.00 |
| 17/02/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 1594 | 2 | 1594 | 2 | 0.00 |
| 17/02/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 1567 | 1 | 1567 | 1 | 0.00 |
| 17/02/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 1540 | 1 | 1540 | 1 | 0.00 |
| 17/02/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 5456 | 6 | 5456 | 6 | 0.00 |
| 17/02/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 5519 | 6 | 5519 | 6 | 0.00 |
| 17/02/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 5394 | 6 | 5394 | 6 | 0.00 |
| 17/02/2016 | 2040 On 04-August-16 | | | Bond Future | 10.01 | 90.8064 | 10.0090 | 90.8064 | 0.00 |
| 17/02/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 17/02/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 17/02/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 2598 | 2 | 2598 | 2 | 0.00 |
| 17/02/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 6965 | 7 | 6965 | 7 | 0.00 |
| 17/02/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 7024 | 7 | 7024 | 7 | 0.00 |
| 17/02/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 7084 | 7 | 7084 | 7 | 0.00 |
| 17/02/2016 | 2044 On 05-May-16 | | | Bond Future | 9.97 | 90.6390 | 9.9655 | 90.6390 | 20,978.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 17/02/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 558 | 1 | 558 | 1 | 0.00 |
| 17/02/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 533 | 0 | 533 | 0 | 0.00 |
| 17/02/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 9301 | 10 | 9301 | 10 | 0.00 |
| 17/02/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 9474 | 10 | 9474 | 10 | 0.00 |
| 17/02/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 9387 | 10 | 9387 | 10 | 0.00 |
| 17/02/2016 | 2044 On 04-August-16 | | | Bond Future | 10.03 | 88.0025 | 10.0259 | 88.0025 | 0.00 |
| 17/02/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 2626 | 3 | 2626 | 3 | 0.00 |
| 17/02/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 2596 | 2 | 2596 | 2 | 0.00 |
| 17/02/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 2566 | 2 | 2566 | 2 | 0.00 |
| 17/02/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 7178 | 7 | 7178 | 7 | 0.00 |
| 17/02/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 7117 | 7 | 7117 | 7 | 0.00 |
| 17/02/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 7238 | 7 | 7238 | 7 | 0.00 |
| 17/02/2016 | 2044 On 03-November-16 | | | Bond Future | 10.07 | 89.7309 | 10.0749 | 89.7309 | 0.00 |
| 17/02/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 6940 | 7 | 6940 | 7 | 0.00 |
| 17/02/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 6985 | 7 | 6985 | 7 | 0.00 |
| 17/02/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 6894 | 7 | 6894 | 7 | 0.00 |
| 17/02/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 4133 | 4 | 4133 | 4 | 0.00 |
| 17/02/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 4166 | 4 | 4166 | 4 | 0.00 |
| 17/02/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 17/02/2016 | 2046 On 05-May-16 | | | Bond Future | 127.60 | 127.3694 | 127.6018 | 127.3694 | 12,914.00 |
| 17/02/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 2388 | 3 | 2388 | 3 | 0.00 |
| 17/02/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 2398 | 3 | 2398 | 3 | 0.00 |
| 17/02/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 17/02/2016 | 2046 On 04-August-16 | | | Bond Future | 130.07 | 129.8358 | 130.0718 | 129.8358 | 0.00 |
| 17/02/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 17/02/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 17/02/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 17/02/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | 2050 On 05-May-16 | | | Bond Future | 137.49 | 137.5382 | 137.4914 | 137.5382 | 16,610.00 |
| 17/02/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 509 | 0 | 509 | 0 | 0.00 |
| 17/02/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 17/02/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 499 | 0 | 499 | 0 | 0.00 |
| 17/02/2016 | 2050 On 04-August-16 | | | Bond Future | 138.58 | 138.6335 | 138.5848 | 138.6335 | 0.00 |
| 17/02/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 17/02/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 545 | 0 | 545 | 0 | 0.00 |
| 17/02/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 535 | 0 | 535 | 0 | 0.00 |
| 17/02/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | AL37 On 05-May-16 | | | Index Future | 471.95 | 472.1110 | 471.9510 | 472.1110 | 2.00 |
| 17/02/2016 | AL37 On 04-August-16 | | | Index Future | 480.95 | 481.1150 | 480.9510 | 481.1150 | 0.00 |
| 17/02/2016 | AL7T On 05-May-16 | | | Index Future | 544.55 | 544.3080 | 544.5530 | 544.3080 | 0.00 |
| 17/02/2016 | AL7T On 04-August-16 | | | Index Future | 554.94 | 554.6890 | 554.9380 | 554.6890 | 0.00 |
| 17/02/2016 | ALBI On 05-May-16 | | | Index Future | 493.78 | 493.0130 | 493.7830 | 493.0130 | 510.00 |
| 17/02/2016 | ALBI On 04-August-16 | | | Index Future | 503.20 | 502.4160 | 503.1990 | 502.4160 | 139.00 |
| 17/02/2016 | ALBI On 03-November-16 | | | Index Future | 513.16 | 512.3750 | 513.1620 | 512.3750 | 0.00 |
| 17/02/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C040 On 31-January-40 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/02/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/02/2016 | EL28 On 05-May-16 | | | Bond Future | 126.42 | 126.4603 | 126.4202 | 126.4603 | 0.00 |
| 17/02/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 2590 | 3 | 2590 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 2580 | 3 | 2580 | 3 | 0.00 |
| 17/02/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 2570 | 3 | 2570 | 3 | 0.00 |
| 17/02/2016 | EL28 On 04-August-16 | | | Bond Future | 128.87 | 128.9091 | 128.8674 | 128.9091 | 0.00 |
| 17/02/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 17/02/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 17/02/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 17/02/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 05-May-16 | | | Bond Future | 10.67 | 76.0386 | 10.6732 | 76.0386 | 8,776.00 |
| 17/02/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 4505 | 5 | 4505 | 5 | 0.00 |
| 17/02/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 4436 | 5 | 4436 | 5 | 0.00 |
| 17/02/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 4367 | 5 | 4367 | 5 | 0.00 |
| 17/02/2016 | ES33 On 04-August-16 | | | Bond Future | 10.76 | 77.5049 | 10.7593 | 77.5049 | 0.00 |
| 17/02/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 3339 | 4 | 3339 | 4 | 0.00 |
| 17/02/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 17/02/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 3273 | 4 | 3273 | 4 | 0.00 |
| 17/02/2016 | ES33 On 03-November-16 | | | Bond Future | 10.84 | 75.2326 | 10.8402 | 75.2326 | 0.00 |
| 17/02/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 17/02/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 2684 | 2 | 2684 | 2 | 0.00 |
| 17/02/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 2742 | 2 | 2742 | 2 | 0.00 |
| 17/02/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | ES42 On 05-May-16 | | | Bond Future | 10.81 | 80.0922 | 10.8085 | 80.0922 | 7,250.00 |
| 17/02/2016 | GOVI On 05-May-16 | | | GOVI | 492.80 | 492.0930 | 492.7960 | 492.0930 | 484.00 |
| 17/02/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 251940 | 26 | 251940 | 26 | 0.00 |
| 17/02/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 252040 | 26 | 252040 | 26 | 0.00 |
| 17/02/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 252140 | 26 | 252140 | 26 | 0.00 |
| 17/02/2016 | GOVI On 04-August-16 | | | GOVI | 502.19 | 501.4780 | 502.1930 | 501.4780 | 26.00 |
| 17/02/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 188170 | 20 | 188170 | 20 | 0.00 |
| 17/02/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 187970 | 20 | 187970 | 20 | 0.00 |
| 17/02/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 188070 | 20 | 188070 | 20 | 0.00 |
| 17/02/2016 | GOVI On 03-November-16 | | | GOVI | 512.14 | 511.4190 | 512.1360 | 511.4190 | 0.00 |
| 17/02/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 360260 | 35 | 360260 | 35 | 0.00 |
| 17/02/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 360160 | 35 | 360160 | 35 | 0.00 |
| 17/02/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 360060 | 35 | 360060 | 35 | 0.00 |
| 17/02/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/02/2016 | IGOV On 05-May-16 | | | Index Future | 237.15 | 236.9040 | 237.1470 | 236.9040 | 975.00 |
| 17/02/2016 | IGOV On 04-August-16 | | | Index Future | 241.69 | 241.4410 | 241.6880 | 241.4410 | 81.00 |
| 17/02/2016 | IGOV On 03-November-16 | | | Index Future | 246.49 | 246.2460 | 246.4920 | 246.2460 | 0.00 |
| 17/02/2016 | ILBI On 05-May-16 | | | Index Future | 642.55 | 642.0570 | 642.5530 | 642.0570 | 0.00 |
| 17/02/2016 | ILBI On 04-August-16 | | | Index Future | 654.50 | 653.9950 | 654.4990 | 653.9950 | 157.00 |
| 17/02/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.13 | 100.1144 | 100.1337 | 100.1144 | 0.00 |
| 17/02/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.17 | 100.1499 | 100.1713 | 100.1499 | 0.00 |
| 17/02/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.54 | 100.4895 | 100.5413 | 100.4895 | 0.00 |
| 17/02/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.01 | 99.9442 | 100.0057 | 99.9442 | 0.00 |
| 17/02/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 100.72 | 100.6237 | 100.7178 | 100.6237 | 0.00 |
| 17/02/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 100.24 | 100.1397 | 100.2384 | 100.1397 | 0.00 |
| 17/02/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 102.87 | 102.7203 | 102.8735 | 102.7203 | 0.00 |
| 17/02/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 100.12 | 99.9596 | 100.1237 | 99.9596 | 0.00 |
| 17/02/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/02/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/02/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/02/2016 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 6.9800 | 93.0200 | 0.00 |
| 17/02/2016 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 17/02/2016 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.19 | 92.8100 | 7.1900 | 92.8100 | 0.00 |
| 17/02/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.23 | 92.7700 | 7.2300 | 92.7700 | 0.00 |
| 17/02/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.38 | 92.6700 | 7.3800 | 92.6700 | 0.00 |
| 17/02/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.43 | 92.6300 | 7.4300 | 92.6300 | 0.00 |
| 17/02/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.60 | 92.4800 | 7.6000 | 92.4800 | 0.00 |
| 17/02/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.80 | 92.3000 | 7.8000 | 92.3000 | 0.00 |
| 17/02/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.97 | 92.1500 | 7.9700 | 92.1500 | 0.00 |
| 17/02/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.08 | 92.0300 | 8.0800 | 92.0300 | 0.00 |
| 17/02/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.23 | 91.9100 | 8.2300 | 91.9100 | 0.00 |
| 17/02/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.29 | 91.8100 | 8.2900 | 91.8100 | 0.00 |
| 17/02/2016 | R023 On 05-May-16 | | | Bond Future | 9.08 | 94.9029 | 9.0755 | 94.9029 | 9,781.00 |
| 17/02/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 17/02/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 17/02/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 17/02/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 4377 | 4 | 4377 | 4 | 0.00 |
| 17/02/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 4335 | 4 | 4335 | 4 | 0.00 |
| 17/02/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |
| 17/02/2016 | R023 On 04-August-16 | | | Bond Future | 9.14 | 96.7326 | 9.1374 | 96.7326 | 0.00 |
| 17/02/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 17/02/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 17/02/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 17/02/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 4959 | 5 | 4959 | 5 | 0.00 |
| 17/02/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 4921 | 5 | 4921 | 5 | 0.00 |
| 17/02/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 17/02/2016 | R023 On 03-November-16 | | | Bond Future | 9.19 | 94.6987 | 9.1943 | 94.6987 | 0.00 |
| 17/02/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 4118 | 4 | 4118 | 4 | 0.00 |
| 17/02/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 4147 | 4 | 4147 | 4 | 0.00 |
| 17/02/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |
| 17/02/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 1726 | 2 | 1726 | 2 | 0.00 |
| 17/02/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 1711 | 2 | 1711 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 17/02/2016 | R035 On 05-May-16 | | | Bond Future | 9.79 | 93.6169 | 9.7929 | 93.6169 | 4,019.00 |
| 17/02/2016 | R035 On 05-May-16 | 10.35 | Call | Bond Future | 4295 | 4 | 4295 | 4 | 0.00 |
| 17/02/2016 | R035 On 05-May-16 | 10.37 | Call | Bond Future | 4444 | 4 | 4444 | 4 | 0.00 |
| 17/02/2016 | R035 On 05-May-16 | 10.36 | Call | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 17/02/2016 | R035 On 05-May-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R035 On 05-May-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R035 On 05-May-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R035 On 04-August-16 | | | Bond Future | 9.85 | 95.4219 | 9.8495 | 95.4219 | 0.00 |
| 17/02/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 17/02/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 17/02/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 17/02/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | | | Bond Future | 9.19 | 112.7331 | 9.1850 | 112.7331 | 58,128.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.25 | Call | Bond Future | 2658 | 3 | 2658 | 3 | 180.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.89 | Call | Bond Future | 5597 | 6 | 5597 | 6 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 499 | 1 | 499 | 1 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 475 | 0 | 475 | 0 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.96 | Call | Bond Future | 5970 | 6 | 5970 | 6 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.86 | Call | Bond Future | 5440 | 5 | 5440 | 5 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 1171 | 1 | 1171 | 1 | 180.00 |
| 17/02/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 1407 | 1 | 1407 | 1 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 6775 | 7 | 6775 | 7 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.89 | Put | Bond Future | 752 | 1 | 752 | 1 | 180.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.96 | Put | Bond Future | 660 | 1 | 660 | 1 | 5,000.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.86 | Put | Bond Future | 795 | 1 | 795 | 1 | 5,000.00 |
| 17/02/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 12459 | 13 | 12459 | 13 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 6646 | 7 | 6646 | 7 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 6710 | 7 | 6710 | 7 | 0.00 |
| 17/02/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 3819 | 4 | 3819 | 4 | 5,350.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 4316 | 4 | 4316 | 4 | 1,900.00 |
| 17/02/2016 | R186 On 05-May-16 | 9.25 | Put | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 17/02/2016 | R186 On 04-August-16 | | | Bond Future | 9.24 | 109.6022 | 9.2411 | 109.6022 | 0.00 |
| 17/02/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 17/02/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 17/02/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 1419 | 1 | 1419 | 1 | 0.00 |
| 17/02/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 6794 | 7 | 6794 | 7 | 0.00 |
| 17/02/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 6739 | 7 | 6739 | 7 | 0.00 |
| 17/02/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 6685 | 7 | 6685 | 7 | 0.00 |
| 17/02/2016 | R197 On 05-May-16 | | | Bond Future | 294.04 | 293.5723 | 294.0414 | 293.5723 | 1,426.00 |
| 17/02/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 5959 | 6 | 5959 | 6 | 0.00 |
| 17/02/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 5969 | 6 | 5969 | 6 | 0.00 |
| 17/02/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 5949 | 6 | 5949 | 6 | 0.00 |
| 17/02/2016 | R197 On 04-August-16 | | | Bond Future | 293.24 | 292.7637 | 293.2398 | 292.7637 | 0.00 |
| 17/02/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 17/02/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 17/02/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 740 | 1 | 740 | 1 | 0.00 |
| 17/02/2016 | R202 On 05-May-16 | | | Bond Future | 240.68 | 240.1080 | 240.6845 | 240.1080 | 43,502.00 |
| 17/02/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 6316 | 7 | 6316 | 7 | 0.00 |
| 17/02/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 6326 | 7 | 6326 | 7 | 0.00 |
| 17/02/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 6306 | 7 | 6306 | 7 | 0.00 |
| 17/02/2016 | R202 On 04-August-16 | | | Bond Future | 241.89 | 241.3083 | 241.8943 | 241.3083 | 0.00 |
| 17/02/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 1356 | 2 | 1356 | 2 | 0.00 |
| 17/02/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 1346 | 2 | 1346 | 2 | 0.00 |
| 17/02/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 1366 | 2 | 1366 | 2 | 0.00 |
| 17/02/2016 | R203 On 05-May-16 | | | Bond Future | 8.10 | 101.4394 | 8.0967 | 101.4394 | 54,204.00 |
| 17/02/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 17/02/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 17/02/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 17/02/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 17/02/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 17/02/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 17/02/2016 | R203 On 04-August-16 | | | Bond Future | 8.17 | 103.3955 | 8.1718 | 103.3955 | 0.00 |
| 17/02/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 17/02/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 17/02/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 17/02/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 17/02/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 17/02/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 17/02/2016 | R203 On 03-November-16 | | | Bond Future | 8.22 | 101.2520 | 8.2183 | 101.2520 | 0.00 |
| 17/02/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 17/02/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 17/02/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 17/02/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 17/02/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 17/02/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 17/02/2016 | R204 On 05-May-16 | | | Bond Future | 8.49 | 101.9615 | 8.4932 | 101.9615 | 33,079.00 |
| 17/02/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 17/02/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 17/02/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 17/02/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 17/02/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 17/02/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 17/02/2016 | R204 On 04-August-16 | | | Bond Future | 8.58 | 99.8858 | 8.5818 | 99.8858 | 0.00 |
| 17/02/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 17/02/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 284 | 0 | 284 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 17/02/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 17/02/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 17/02/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 17/02/2016 | R204 On 03-November-16 | | | Bond Future | 8.65 | 101.8469 | 8.6491 | 101.8469 | 0.00 |
| 17/02/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1703 | 2 | 1703 | 2 | 0.00 |
| 17/02/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1728 | 2 | 1728 | 2 | 0.00 |
| 17/02/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 17/02/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 17/02/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 17/02/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 17/02/2016 | R207 On 05-May-16 | | | Bond Future | 8.71 | 97.8080 | 8.7071 | 97.8080 | 42,204.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 69 | 0 | 69 | 0 | 43.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 17/02/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 3598 | 4 | 3598 | 4 | 0.00 |
| 17/02/2016 | R207 On 04-August-16 | | | Bond Future | 8.79 | 96.0493 | 8.7904 | 96.0493 | 0.00 |
| 17/02/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 17/02/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 17/02/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 17/02/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 17/02/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 17/02/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 17/02/2016 | R208 On 05-May-16 | | | Bond Future | 8.87 | 92.5031 | 8.8656 | 92.5031 | 45,535.00 |
| 17/02/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 17/02/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 17/02/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 17/02/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 3475 | 3 | 3475 | 3 | 0.00 |
| 17/02/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 17/02/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 3508 | 3 | 3508 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R208 On 04-August-16 | | | Bond Future | 8.94 | 94.2870 | 8.9377 | 94.2870 | 0.00 |
| 17/02/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 17/02/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 17/02/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 17/02/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 17/02/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 17/02/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 3835 | 4 | 3835 | 4 | 0.00 |
| 17/02/2016 | R208 On 03-November-16 | | | Bond Future | 9.00 | 92.7343 | 8.9974 | 92.7343 | 0.00 |
| 17/02/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 17/02/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |
| 17/02/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 17/02/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 17/02/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 17/02/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 17/02/2016 | R209 On 05-May-16 | | | Bond Future | 9.73 | 70.0615 | 9.7296 | 70.0615 | 31,955.00 |
| 17/02/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 679 | 1 | 679 | 1 | 6,700.00 |
| 17/02/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 105 | 0 | 105 | 0 | 6,700.00 |
| 17/02/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 17/02/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 17/02/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 5728 | 6 | 5728 | 6 | 0.00 |
| 17/02/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 5787 | 6 | 5787 | 6 | 0.00 |
| 17/02/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 11078 | 11 | 11078 | 11 | 0.00 |
| 17/02/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 5847 | 6 | 5847 | 6 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | | | Bond Future | 9.78 | 71.4126 | 9.7817 | 71.4126 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 6542 | 6 | 6542 | 6 | 6,000.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1954 | 2 | 1954 | 2 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2877 | 3 | 2877 | 3 | 6,000.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 5539 | 6 | 5539 | 6 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 1473 | 2 | 1473 | 2 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 5634 | 6 | 5634 | 6 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 5586 | 6 | 5586 | 6 | 0.00 |
| 17/02/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 4087 | 4 | 4087 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R209 On 03-November-16 | | | Bond Future | 9.83 | 69.6631 | 9.8271 | 69.6631 | 0.00 |
| 17/02/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 5630 | 5 | 5630 | 5 | 0.00 |
| 17/02/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 5704 | 6 | 5704 | 6 | 0.00 |
| 17/02/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 5667 | 6 | 5667 | 6 | 0.00 |
| 17/02/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 2994 | 3 | 2994 | 3 | 0.00 |
| 17/02/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 17/02/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 17/02/2016 | R210 On 05-May-16 | | | Bond Future | 180.78 | 180.8442 | 180.7797 | 180.8442 | 1,554.00 |
| 17/02/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 17/02/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 4230 | 4 | 4230 | 4 | 0.00 |
| 17/02/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 17/02/2016 | R210 On 04-August-16 | | | Bond Future | 184.28 | 184.3460 | 184.2790 | 184.3460 | 0.00 |
| 17/02/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 17/02/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 17/02/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 2759 | 3 | 2759 | 3 | 0.00 |
| 17/02/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R211 On 05-May-16 | | | Bond Future | 137.20 | 137.2478 | 137.1955 | 137.2478 | 57.00 |
| 17/02/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 17/02/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 17/02/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 17/02/2016 | R211 On 04-August-16 | | | Bond Future | 138.11 | 138.1682 | 138.1139 | 138.1682 | 0.00 |
| 17/02/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 1024 | 1 | 1024 | 1 | 0.00 |
| 17/02/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 17/02/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 17/02/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R211 On 04-August-16 | 137.07 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R212 On 05-May-16 | | | Bond Future | 142.60 | 142.6533 | 142.6028 | 142.6533 | 3,830.00 |
| 17/02/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 2397 | 2 | 2397 | 2 | 0.00 |
| 17/02/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 17/02/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 2387 | 2 | 2387 | 2 | 0.00 |
| 17/02/2016 | R212 On 04-August-16 | | | Bond Future | 143.46 | 143.5087 | 143.4563 | 143.5087 | 0.00 |
| 17/02/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 17/02/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 17/02/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 17/02/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/02/2016 | R213 On 05-May-16 | | | Bond Future | 9.62 | 80.7279 | 9.6208 | 80.7279 | 47,717.00 |
| 17/02/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 17/02/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 17/02/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 17/02/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 6584 | 7 | 6584 | 7 | 0.00 |
| 17/02/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 6647 | 7 | 6647 | 7 | 0.00 |
| 17/02/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 6522 | 7 | 6522 | 7 | 0.00 |
| 17/02/2016 | R213 On 04-August-16 | | | Bond Future | 9.67 | 82.2843 | 9.6744 | 82.2843 | 0.00 |
| 17/02/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 17/02/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 17/02/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 17/02/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 6271 | 6 | 6271 | 6 | 0.00 |
| 17/02/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 6170 | 6 | 6170 | 6 | 0.00 |
| 17/02/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 6221 | 6 | 6221 | 6 | 0.00 |
| 17/02/2016 | R213 On 03-November-16 | | | Bond Future | 9.72 | 80.3473 | 9.7239 | 80.3473 | 0.00 |
| 17/02/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 5803 | 6 | 5803 | 6 | 0.00 |
| 17/02/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 5765 | 6 | 5765 | 6 | 0.00 |
| 17/02/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 5728 | 6 | 5728 | 6 | 0.00 |
| 17/02/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 2823 | 3 | 2823 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 17/02/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 2847 | 3 | 2847 | 3 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | | | Bond Future | 9.84 | 70.1601 | 9.8426 | 70.1601 | 31,399.00 |
| 17/02/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 564 | 1 | 564 | 1 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 6678 | 7 | 6678 | 7 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 6744 | 7 | 6744 | 7 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 6810 | 7 | 6810 | 7 | 0.00 |
| 17/02/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | | | Bond Future | 9.89 | 71.5129 | 9.8934 | 71.5129 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 1,300.00 |
| 17/02/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 9323 | 9 | 9323 | 9 | 6,300.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 666 | 1 | 666 | 1 | 1,300.00 |
| 17/02/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 5072 | 5 | 5072 | 5 | 6,300.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 6339 | 7 | 6339 | 7 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 6445 | 7 | 6445 | 7 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 6131 | 6 | 6131 | 6 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 6392 | 7 | 6392 | 7 | 0.00 |
| 17/02/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 10856 | 11 | 10856 | 11 | 0.00 |
| 17/02/2016 | R214 On 03-November-16 | | | Bond Future | 9.94 | 69.6182 | 9.9403 | 69.6182 | 0.00 |
| 17/02/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 5773 | 6 | 5773 | 6 | 0.00 |
| 17/02/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 5848 | 6 | 5848 | 6 | 0.00 |
| 17/02/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 5811 | 6 | 5811 | 6 | 0.00 |
| 17/02/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |
| 17/02/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 3211 | 3 | 3211 | 3 | 0.00 |
| 17/02/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 17/02/2016 | R248 On 05-May-16 | | | Bond Future | 9.95 | 89.7913 | 9.9506 | 89.7913 | 63,832.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/02/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 17/02/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 17/02/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 17/02/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 9478 | 10 | 9478 | 10 | 0.00 |
| 17/02/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 9567 | 10 | 9567 | 10 | 0.00 |
| 17/02/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 9390 | 10 | 9390 | 10 | 0.00 |
| 17/02/2016 | R248 On 04-August-16 | | | Bond Future | 10.01 | 91.5225 | 10.0050 | 91.5225 | 0.00 |
| 17/02/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 17/02/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 2004 | 2 | 2004 | 2 | 0.00 |
| 17/02/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 17/02/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 8782 | 9 | 8782 | 9 | 0.00 |
| 17/02/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 8853 | 9 | 8853 | 9 | 0.00 |
| 17/02/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 8925 | 9 | 8925 | 9 | 0.00 |
| 17/02/2016 | R248 On 03-November-16 | | | Bond Future | 10.06 | 88.8789 | 10.0556 | 88.8789 | 0.00 |
| 17/02/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 7010 | 7 | 7010 | 7 | 0.00 |
| 17/02/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 6964 | 7 | 6964 | 7 | 0.00 |
| 17/02/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 6918 | 7 | 6918 | 7 | 0.00 |
| 17/02/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 4302 | 4 | 4302 | 4 | 0.00 |
| 17/02/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 17/02/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 4336 | 5 | 4336 | 5 | 0.00 |