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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/12/2015 TO: 22/12/2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 2025 On 04-February-16 | | | Bond Future | 119.71 | 119.7710 | 119.7070 | 119.7710 | 1,831.00 |
| 22/12/2015 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 6283 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 6293 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 6303 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2025 On 05-May-16 | | | Bond Future | 121.86 | 121.9263 | 121.8592 | 121.9263 | 0.00 |
| 22/12/2015 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 4141 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 4151 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2030 On 04-February-16 | | | Bond Future | 9.87 | 86.7681 | 86.1743 | 86.7681 | 18,207.00 |
| 22/12/2015 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 8038 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 8114 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 7962 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | 2030 On 05-May-16 | | | Bond Future | 9.95 | 88.3461 | 87.7398 | 88.3461 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 6644 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 6718 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 6571 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | | | Bond Future | 9.95 | 90.0312 | 89.4373 | 90.0312 | 8,437.00 |
| 22/12/2015 | 2032 On 04-February-16 | 9.20 | Call | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | 9.30 | Call | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | 9.30 | Put | Bond Future | 5093 | 5 | 5 | 5 | 22.00 |
| 22/12/2015 | 2032 On 04-February-16 | 9.20 | Put | Bond Future | 5791 | 5 | 6 | 5 | 22.00 |
| 22/12/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 9675 | 9 | 10 | 9 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 9593 | 9 | 10 | 9 | 0.00 |
| 22/12/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 9758 | 9 | 10 | 9 | 0.00 |
| 22/12/2015 | 2032 On 05-May-16 | | | Bond Future | 10.03 | 87.5104 | 86.9038 | 87.5104 | 0.00 |
| 22/12/2015 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 569 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 580 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 8355 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 8218 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 8286 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2032 On 04-August-16 | | | Bond Future | 10.09 | 89.2449 | 88.6234 | 89.2449 | 0.00 |
| 22/12/2015 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 1059 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 9177 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 9112 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 9242 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | 2033 On 04-February-16 | | | Bond Future | 98.95 | 99.0016 | 98.9507 | 99.0016 | 185.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 3449 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 3459 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 3439 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | 2033 On 05-May-16 | | | Bond Future | 99.75 | 99.8079 | 99.7545 | 99.8079 | 0.00 |
| 22/12/2015 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 2655 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 2645 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 2635 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | | | Bond Future | 10.05 | 87.2976 | 86.7330 | 87.2976 | 50,569.00 |
| 22/12/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 9.43 | Call | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 9.30 | Call | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 11105 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 11012 | 10 | 11 | 10 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 9.30 | Put | Bond Future | 6344 | 6 | 6 | 6 | 16.00 |
| 22/12/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 11198 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | 2037 On 04-February-16 | 9.43 | Put | Bond Future | 5353 | 5 | 5 | 5 | 16.00 |
| 22/12/2015 | 2037 On 05-May-16 | | | Bond Future | 10.13 | 88.8853 | 88.3086 | 88.8853 | 0.00 |
| 22/12/2015 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 9858 | 9 | 10 | 9 | 0.00 |
| 22/12/2015 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 9938 | 9 | 10 | 9 | 0.00 |
| 22/12/2015 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 9779 | 9 | 10 | 9 | 0.00 |
| 22/12/2015 | 2037 On 04-August-16 | | | Bond Future | 10.19 | 86.3870 | 85.7958 | 86.3870 | 0.00 |
| 22/12/2015 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1456 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1437 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1419 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 9033 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 8965 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 9100 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | 2038 On 04-February-16 | | | Bond Future | 124.96 | 125.0227 | 124.9552 | 125.0227 | 17,749.00 |
| 22/12/2015 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2038 On 04-February-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 6055 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 6045 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 6035 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2038 On 05-May-16 | | | Bond Future | 127.20 | 127.2726 | 127.2018 | 127.2726 | 0.00 |
| 22/12/2015 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 3788 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 3798 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 3808 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2040 On 04-February-16 | | | Bond Future | 10.16 | 90.4265 | 89.8319 | 90.4265 | 1,820.00 |
| 22/12/2015 | 2040 On 04-February-16 | 9.49 | Call | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2040 On 04-February-16 | 9.51 | Call | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2040 On 04-February-16 | 9.50 | Call | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2040 On 04-February-16 | 9.50 | Put | Bond Future | 5982 | 5 | 6 | 5 | 0.00 |
| 22/12/2015 | 2040 On 04-February-16 | 9.51 | Put | Bond Future | 5903 | 5 | 6 | 5 | 0.00 |
| 22/12/2015 | 2040 On 04-February-16 | 9.49 | Put | Bond Future | 6062 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2040 On 05-May-16 | | | Bond Future | 10.24 | 92.0711 | 91.4637 | 92.0711 | 0.00 |
| 22/12/2015 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 7436 | 7 | 7 | 7 | 0.00 |
| 22/12/2015 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 7366 | 7 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 7507 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | 2040 On 04-August-16 | | | Bond Future | 10.31 | 89.3854 | 88.7629 | 89.3854 | 0.00 |
| 22/12/2015 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1817 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1840 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 8559 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 8626 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 8694 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | | | Bond Future | 10.14 | 87.9062 | 87.3900 | 87.9062 | 19,969.00 |
| 22/12/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | 9.58 | Call | Bond Future | 416 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 10220 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | 9.58 | Put | Bond Future | 5206 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 10415 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 10317 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | 2044 On 05-May-16 | | | Bond Future | 10.21 | 89.5049 | 88.9775 | 89.5049 | 0.00 |
| 22/12/2015 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 438 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 458 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 448 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 11225 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 11404 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 11314 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | 2044 On 04-August-16 | | | Bond Future | 10.27 | 86.8937 | 86.3527 | 86.8937 | 0.00 |
| 22/12/2015 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 1879 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 1855 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 8480 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 8548 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 8413 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2046 On 04-February-16 | | | Bond Future | 123.50 | 123.5659 | 123.5014 | 123.5659 | 12,126.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 4489 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 4509 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 4499 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | 2046 On 05-May-16 | | | Bond Future | 124.29 | 124.3601 | 124.2925 | 124.3601 | 0.00 |
| 22/12/2015 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 5698 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 5708 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 5718 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | 2050 On 04-February-16 | | | Bond Future | 128.08 | 128.1430 | 128.0772 | 128.1430 | 13,313.00 |
| 22/12/2015 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2050 On 04-February-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 9933 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 9923 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 9913 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | 2050 On 05-May-16 | | | Bond Future | 130.38 | 130.4487 | 130.3798 | 130.4487 | 0.00 |
| 22/12/2015 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 7620 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 7610 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 7630 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | AL37 On 04-February-16 | | | Index Future | 457.54 | 459.2240 | 457.5350 | 459.2240 | 2.00 |
| 22/12/2015 | AL37 On 05-May-16 | | | Index Future | 465.85 | 467.5700 | 465.8460 | 467.5700 | 0.00 |
| 22/12/2015 | AL7T On 04-February-16 | | | Index Future | 523.11 | 526.0540 | 523.1110 | 526.0540 | 0.00 |
| 22/12/2015 | AL7T On 05-May-16 | | | Index Future | 532.61 | 535.6150 | 532.6130 | 535.6150 | 0.00 |
| 22/12/2015 | ALBI On 04-February-16 | | | Index Future | 475.28 | 477.9220 | 475.2780 | 477.9220 | 620.00 |
| 22/12/2015 | ALBI On 05-May-16 | | | Index Future | 483.91 | 486.6090 | 483.9100 | 486.6090 | 0.00 |
| 22/12/2015 | ALBI On 04-August-16 | | | Index Future | 493.38 | 496.1390 | 493.3790 | 496.1390 | 0.00 |
| 22/12/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/12/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/12/2015 | EL28 On 04-February-16 | | | Bond Future | 123.05 | 120.6132 | 123.0459 | 120.6132 | 0.00 |
| 22/12/2015 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 5954 | 8 | 6 | 8 | 0.00 |
| 22/12/2015 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 5964 | 8 | 6 | 8 | 0.00 |
| 22/12/2015 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 5944 | 8 | 6 | 8 | 0.00 |
| 22/12/2015 | EL28 On 05-May-16 | | | Bond Future | 123.68 | 121.2087 | 123.6834 | 121.2087 | 0.00 |
| 22/12/2015 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 5317 | 8 | 5 | 8 | 0.00 |
| 22/12/2015 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 5327 | 8 | 5 | 8 | 0.00 |
| 22/12/2015 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 5307 | 8 | 5 | 8 | 0.00 |
| 22/12/2015 | ES33 On 04-February-16 | | | Bond Future | 10.86 | 77.3439 | 76.8697 | 77.3439 | 8,710.00 |
| 22/12/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 5704 | 5 | 6 | 5 | 0.00 |
| 22/12/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 5566 | 5 | 6 | 5 | 0.00 |
| 22/12/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 5635 | 5 | 6 | 5 | 0.00 |
| 22/12/2015 | ES33 On 05-May-16 | | | Bond Future | 10.97 | 74.9585 | 74.4741 | 74.9585 | 0.00 |
| 22/12/2015 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 6248 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 6179 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 6317 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | ES33 On 04-August-16 | | | Bond Future | 11.06 | 76.4441 | 75.9475 | 76.4441 | 0.00 |
| 22/12/2015 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 5148 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 5015 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | ES42 On 04-February-16 | | | Bond Future | 11.01 | 81.5643 | 81.0650 | 81.5643 | 2,750.00 |
| 22/12/2015 | ES42 On 05-May-16 | | | Bond Future | 11.11 | 78.7847 | 78.2746 | 78.7847 | 4,500.00 |
| 22/12/2015 | GOVI On 04-February-16 | | | GOVI | 474.80 | 477.3200 | 474.7950 | 477.3200 | 485.00 |
| 22/12/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 372050 | 35 | 37 | 35 | 0.00 |
| 22/12/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 372150 | 35 | 37 | 35 | 0.00 |
| 22/12/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 371950 | 35 | 37 | 35 | 0.00 |
| 22/12/2015 | GOVI On 05-May-16 | | | GOVI | 483.42 | 485.9950 | 483.4190 | 485.9950 | 146.00 |
| 22/12/2015 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 345710 | 32 | 35 | 32 | 0.00 |
| 22/12/2015 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 345810 | 32 | 35 | 32 | 0.00 |
| 22/12/2015 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 345910 | 32 | 35 | 32 | 0.00 |
| 22/12/2015 | GOVI On 04-August-16 | | | GOVI | 492.88 | 495.5140 | 492.8790 | 495.5140 | 0.00 |
| 22/12/2015 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 281310 | 25 | 28 | 25 | 0.00 |
| 22/12/2015 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 281110 | 25 | 28 | 25 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 281210 | 25 | 28 | 25 | 0.00 |
| 22/12/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/12/2015 | IGOV On 04-February-16 | | | Index Future | 228.43 | 227.2230 | 228.4310 | 227.2230 | 1,038.00 |
| 22/12/2015 | IGOV On 05-May-16 | | | Index Future | 232.54 | 231.3110 | 232.5380 | 231.3110 | 21.00 |
| 22/12/2015 | IGOV On 04-August-16 | | | Index Future | 237.08 | 235.8370 | 237.0840 | 235.8370 | 0.00 |
| 22/12/2015 | ILBI On 04-February-16 | | | Index Future | 620.33 | 617.0080 | 620.3330 | 617.0080 | 157.00 |
| 22/12/2015 | ILBI On 05-May-16 | | | Index Future | 630.92 | 627.5420 | 630.9230 | 627.5420 | 0.00 |
| 22/12/2015 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.29 | 100.2422 | 100.2860 | 100.2422 | 0.00 |
| 22/12/2015 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.41 | 100.3366 | 100.4103 | 100.3366 | 0.00 |
| 22/12/2015 | IS02 On 18-December-17 | | | Interest Rate Swap | 101.16 | 100.9546 | 101.1620 | 100.9546 | 0.00 |
| 22/12/2015 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.76 | 100.4982 | 100.7556 | 100.4982 | 0.00 |
| 22/12/2015 | IS05 On 17-December-20 | | | Interest Rate Swap | 102.59 | 102.0551 | 102.5897 | 102.0551 | 0.00 |
| 22/12/2015 | IS05 On 16-March-21 | | | Interest Rate Swap | 102.19 | 101.6337 | 102.1942 | 101.6337 | 0.00 |
| 22/12/2015 | IS10 On 17-December-25 | | | Interest Rate Swap | 105.73 | 104.9841 | 105.7313 | 104.9841 | 0.00 |
| 22/12/2015 | IS10 On 16-March-26 | | | Interest Rate Swap | 103.12 | 102.3423 | 103.1168 | 102.3423 | 0.00 |
| 22/12/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 22/12/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 22/12/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 22/12/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 22/12/2015 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.71 | 93.2900 | 93.2900 | 93.2900 | 0.00 |
| 22/12/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.99 | 93.0100 | 93.0100 | 93.0100 | 2,000.00 |
| 22/12/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 92.9400 | 92.9400 | 0.00 |
| 22/12/2015 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.23 | 92.7700 | 92.7700 | 92.7700 | 0.00 |
| 22/12/2015 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.28 | 92.7200 | 92.7200 | 92.7200 | 0.00 |
| 22/12/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 92.5700 | 92.5700 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.74 | 92.2600 | 92.2600 | 92.2600 | 0.00 |
| 22/12/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 8.07 | 91.9300 | 91.9300 | 91.9300 | 0.00 |
| 22/12/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.21 | 91.7900 | 91.7900 | 91.7900 | 0.00 |
| 22/12/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 22/12/2015 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.53 | 91.4700 | 91.4700 | 91.4700 | 0.00 |
| 22/12/2015 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.63 | 91.3700 | 91.3700 | 91.3700 | 0.00 |
| 22/12/2015 | R023 On 04-February-16 | | | Bond Future | 9.36 | 95.7460 | 95.2992 | 95.7460 | 16,357.00 |
| 22/12/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 6891 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 6838 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 6786 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | R023 On 05-May-16 | | | Bond Future | 9.45 | 93.5565 | 93.0996 | 93.5565 | 0.00 |
| 22/12/2015 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 6044 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 5998 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 6090 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | R023 On 04-August-16 | | | Bond Future | 9.52 | 95.4100 | 94.9409 | 95.4100 | 0.00 |
| 22/12/2015 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 452 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 459 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 466 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 6452 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 6494 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 6410 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | | | Bond Future | 9.47 | 108.9215 | 108.3024 | 108.9215 | 68,095.00 |
| 22/12/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 7.90 | Call | Bond Future | 2 | 0 | 0 | 0 | 680.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.45 | Call | Bond Future | 45 | 0 | 0 | 0 | 350.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 168 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 9.20 | Call | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.83 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.70 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.80 | Call | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.65 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.85 | Call | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.02 | Call | Bond Future | 4 | 0 | 0 | 0 | 700.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.40 | Call | Bond Future | 35 | 0 | 0 | 0 | 680.00 |
| 22/12/2015 | R186 On 04-February-16 | 7.90 | Put | Bond Future | 11841 | 11 | 12 | 11 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.45 | Put | Bond Future | 7543 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 9.20 | Put | Bond Future | 2690 | 2 | 3 | 2 | 700.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 5389 | 5 | 5 | 5 | 11,695.00 |
| 22/12/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 15053 | 14 | 15 | 14 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 15221 | 15 | 15 | 15 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.85 | Put | Bond Future | 4722 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 15137 | 15 | 15 | 15 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.65 | Put | Bond Future | 6085 | 6 | 6 | 6 | 340.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.70 | Put | Bond Future | 5734 | 5 | 6 | 5 | 5,000.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.80 | Put | Bond Future | 5052 | 5 | 5 | 5 | 5,000.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.40 | Put | Bond Future | 7919 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.83 | Put | Bond Future | 4853 | 4 | 5 | 4 | 33.00 |
| 22/12/2015 | R186 On 04-February-16 | 8.02 | Put | Bond Future | 10877 | 10 | 11 | 10 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | | | Bond Future | 9.55 | 110.9018 | 110.2692 | 110.9018 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 767 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 919 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 9179 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 9041 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 15001 | 14 | 15 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 9110 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 6464 | 6 | 6 | 6 | 1,900.00 |
| 22/12/2015 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 5883 | 5 | 6 | 5 | 5,350.00 |
| 22/12/2015 | R186 On 04-August-16 | | | Bond Future | 9.61 | 107.7929 | 107.1442 | 107.7929 | 0.00 |
| 22/12/2015 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 917 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 904 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 8833 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 8772 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 8711 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R197 On 04-February-16 | | | Bond Future | 286.09 | 286.2442 | 286.0915 | 286.2442 | 714.00 |
| 22/12/2015 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 10909 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 10919 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 10899 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | R197 On 05-May-16 | | | Bond Future | 291.24 | 291.3949 | 291.2350 | 291.3949 | 0.00 |
| 22/12/2015 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 8775 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 8765 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 8755 | 9 | 9 | 9 | 0.00 |
| 22/12/2015 | R202 On 04-February-16 | | | Bond Future | 230.63 | 229.1690 | 230.6339 | 229.1690 | 43,015.00 |
| 22/12/2015 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 9356 | 11 | 9 | 11 | 0.00 |
| 22/12/2015 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 9366 | 11 | 9 | 11 | 0.00 |
| 22/12/2015 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 9376 | 11 | 9 | 11 | 0.00 |
| 22/12/2015 | R202 On 05-May-16 | | | Bond Future | 234.78 | 233.2928 | 234.7802 | 233.2928 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 12220 | 14 | 12 | 14 | 0.00 |
| 22/12/2015 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 12230 | 14 | 12 | 14 | 0.00 |
| 22/12/2015 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 12210 | 14 | 12 | 14 | 0.00 |
| 22/12/2015 | R203 On 04-February-16 | | | Bond Future | 8.30 | 103.4052 | 103.2506 | 103.4052 | 17,164.00 |
| 22/12/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 1569 | 1 | 2 | 1 | 0.00 |
| 22/12/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 1554 | 1 | 2 | 1 | 0.00 |
| 22/12/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 1539 | 1 | 2 | 1 | 0.00 |
| 22/12/2015 | R203 On 05-May-16 | | | Bond Future | 8.48 | 101.1145 | 100.9549 | 101.1145 | 0.00 |
| 22/12/2015 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1561 | 1 | 2 | 1 | 0.00 |
| 22/12/2015 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1585 | 1 | 2 | 1 | 0.00 |
| 22/12/2015 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1573 | 1 | 2 | 1 | 0.00 |
| 22/12/2015 | R203 On 04-August-16 | | | Bond Future | 8.59 | 103.1181 | 102.9518 | 103.1181 | 0.00 |
| 22/12/2015 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 53 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1444 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1435 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1454 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R204 On 04-February-16 | | | Bond Future | 8.69 | 99.6300 | 99.3486 | 99.6300 | 38,369.00 |
| 22/12/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 2999 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 2974 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 3024 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | R204 On 05-May-16 | | | Bond Future | 8.84 | 101.4414 | 101.1528 | 101.4414 | 0.00 |
| 22/12/2015 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2584 | 2 | 3 | 2 | 0.00 |
| 22/12/2015 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2605 | 2 | 3 | 2 | 0.00 |
| 22/12/2015 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2563 | 2 | 3 | 2 | 0.00 |
| 22/12/2015 | R204 On 04-August-16 | | | Bond Future | 8.94 | 99.4082 | 99.1106 | 99.4082 | 0.00 |
| 22/12/2015 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2661 | 2 | 3 | 2 | 0.00 |
| 22/12/2015 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2643 | 2 | 3 | 2 | 0.00 |
| 22/12/2015 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2680 | 2 | 3 | 2 | 0.00 |
| 22/12/2015 | R207 On 04-February-16 | | | Bond Future | 8.95 | 95.2748 | 94.9663 | 95.2748 | 46,579.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 43.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 19.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 4687 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 4654 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 5457 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 4720 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | R207 On 05-May-16 | | | Bond Future | 9.07 | 97.0073 | 96.6911 | 97.0073 | 0.00 |
| 22/12/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 47 | 0 | 0 | 0 | 43.00 |
| 22/12/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 3817 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 3788 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4670 | 4 | 5 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 3845 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | R207 On 04-August-16 | | | Bond Future | 9.17 | 95.2836 | 94.9579 | 95.2836 | 0.00 |
| 22/12/2015 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3629 | 3 | 4 | 3 | 0.00 |
| 22/12/2015 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3604 | 3 | 4 | 3 | 0.00 |
| 22/12/2015 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3579 | 3 | 4 | 3 | 0.00 |
| 22/12/2015 | R208 On 04-February-16 | | | Bond Future | 9.11 | 93.2595 | 92.8872 | 93.2595 | 40,521.00 |
| 22/12/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 5404 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 5322 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 5363 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R208 On 05-May-16 | | | Bond Future | 9.22 | 91.5533 | 91.1723 | 91.5533 | 0.00 |
| 22/12/2015 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 4716 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 4680 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 4751 | 4 | 5 | 4 | 0.00 |
| 22/12/2015 | R208 On 04-August-16 | | | Bond Future | 9.30 | 93.3675 | 92.9759 | 93.3675 | 0.00 |
| 22/12/2015 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 5007 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 4975 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 4943 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R209 On 04-February-16 | | | Bond Future | 9.93 | 70.9527 | 70.4469 | 70.9527 | 41,013.00 |
| 22/12/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 22 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 508 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 8261 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 8412 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 3230 | 3 | 3 | 3 | 2,200.00 |
| 22/12/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 8336 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | R209 On 05-May-16 | | | Bond Future | 10.00 | 69.0929 | 68.5765 | 69.0929 | 0.00 |
| 22/12/2015 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 541 | 1 | 1 | 1 | 6,700.00 |
| 22/12/2015 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 552 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 95 | 0 | 0 | 0 | 6,700.00 |
| 22/12/2015 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 531 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 7385 | 7 | 7 | 7 | 0.00 |
| 22/12/2015 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 7322 | 7 | 7 | 7 | 0.00 |
| 22/12/2015 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 7448 | 7 | 7 | 7 | 0.00 |
| 22/12/2015 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 12804 | 12 | 13 | 12 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | | | Bond Future | 10.05 | 70.4624 | 69.9334 | 70.4624 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 5243 | 6 | 5 | 6 | 6,000.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1378 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1413 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1396 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2106 | 2 | 2 | 2 | 6,000.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 6708 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 1907 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 6815 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 6762 | 6 | 7 | 6 | 0.00 |
| 22/12/2015 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 5050 | 5 | 5 | 5 | 0.00 |
| 22/12/2015 | R210 On 04-February-16 | | | Bond Future | 176.02 | 172.5582 | 176.0176 | 172.5582 | 3,861.00 |
| 22/12/2015 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 8982 | 12 | 9 | 12 | 0.00 |
| 22/12/2015 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 8992 | 12 | 9 | 12 | 0.00 |
| 22/12/2015 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 8972 | 12 | 9 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R210 On 05-May-16 | | | Bond Future | 177.02 | 173.4966 | 177.0154 | 173.4966 | 0.00 |
| 22/12/2015 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 7975 | 11 | 8 | 11 | 0.00 |
| 22/12/2015 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 7985 | 12 | 8 | 12 | 0.00 |
| 22/12/2015 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 7995 | 12 | 8 | 12 | 0.00 |
| 22/12/2015 | R211 On 04-February-16 | | | Bond Future | 134.71 | 134.7808 | 134.7071 | 134.7808 | 860.00 |
| 22/12/2015 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R211 On 04-February-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 4293 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 4303 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 4283 | 4 | 4 | 4 | 0.00 |
| 22/12/2015 | R211 On 05-May-16 | | | Bond Future | 137.13 | 137.2062 | 137.1290 | 137.2062 | 0.00 |
| 22/12/2015 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1861 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 22/12/2015 | R212 On 04-February-16 | | | Bond Future | 138.23 | 136.3762 | 138.2321 | 136.3762 | 1,569.00 |
| 22/12/2015 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 7768 | 10 | 8 | 10 | 0.00 |
| 22/12/2015 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 7758 | 10 | 8 | 10 | 0.00 |
| 22/12/2015 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 7778 | 10 | 8 | 10 | 0.00 |
| 22/12/2015 | R212 On 05-May-16 | | | Bond Future | 140.72 | 138.8302 | 140.7174 | 138.8302 | 0.00 |
| 22/12/2015 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 4283 | 6 | 4 | 6 | 0.00 |
| 22/12/2015 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 4273 | 6 | 4 | 6 | 0.00 |
| 22/12/2015 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 4293 | 6 | 4 | 6 | 0.00 |
| 22/12/2015 | R213 On 04-February-16 | | | Bond Future | 9.89 | 81.2722 | 80.7682 | 81.2722 | 41,590.00 |
| 22/12/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 7897 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 7824 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 7970 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R213 On 05-May-16 | | | Bond Future | 9.96 | 79.1999 | 78.6851 | 79.1999 | 0.00 |
| 22/12/2015 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 352 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 8647 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 8713 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 8581 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R213 On 04-August-16 | | | Bond Future | 10.02 | 80.7690 | 80.2414 | 80.7690 | 0.00 |
| 22/12/2015 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 7920 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 7806 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 7863 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R214 On 04-February-16 | | | Bond Future | 10.05 | 71.0804 | 70.5971 | 71.0804 | 29,362.00 |
| 22/12/2015 | R214 On 04-February-16 | 9.45 | Call | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R214 On 04-February-16 | 9.35 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R214 On 04-February-16 | 9.45 | Put | Bond Future | 4455 | 4 | 4 | 4 | 25.00 |
| 22/12/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 16183 | 16 | 16 | 16 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 16090 | 16 | 16 | 16 | 0.00 |
| 22/12/2015 | R214 On 04-February-16 | 9.35 | Put | Bond Future | 5105 | 5 | 5 | 5 | 25.00 |
| 22/12/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 16277 | 16 | 16 | 16 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | | | Bond Future | 10.12 | 69.0764 | 68.5828 | 69.0764 | 4,680.00 |
| 22/12/2015 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 424 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 442 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 433 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 8379 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 8449 | 8 | 8 | 8 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 8518 | 8 | 9 | 8 | 0.00 |
| 22/12/2015 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 6493 | 6 | 6 | 6 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | | | Bond Future | 10.17 | 70.4451 | 69.9393 | 70.4451 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1307 | 1 | 1 | 1 | 1,300.00 |
| 22/12/2015 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 7741 | 8 | 8 | 8 | 6,300.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1207 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1223 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 417 | 0 | 0 | 0 | 1,300.00 |
| 22/12/2015 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3864 | 4 | 4 | 4 | 6,300.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 7596 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 7714 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 7364 | 7 | 7 | 7 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 3036 | 3 | 3 | 3 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 7655 | 7 | 8 | 7 | 0.00 |
| 22/12/2015 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 12444 | 12 | 12 | 12 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | | | Bond Future | 10.12 | 91.5696 | 90.9581 | 91.5696 | 60,433.00 |
| 22/12/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | 9.45 | Call | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | 9.55 | Call | Bond Future | 396 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/12/2015 | R248 On 04-February-16 | 9.45 | Put | Bond Future | 6201 | 6 | 6 | 6 | 75.00 |
| 22/12/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 10374 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 10274 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 10474 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | R248 On 04-February-16 | 9.55 | Put | Bond Future | 5388 | 5 | 5 | 5 | 75.00 |
| 22/12/2015 | R248 On 05-May-16 | | | Bond Future | 10.19 | 88.7969 | 88.1725 | 88.7969 | 0.00 |
| 22/12/2015 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 458 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 478 | 1 | 0 | 1 | 0.00 |
| 22/12/2015 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 11366 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 11458 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 11275 | 11 | 11 | 11 | 0.00 |
| 22/12/2015 | R248 On 04-August-16 | | | Bond Future | 10.24 | 90.5564 | 89.9166 | 90.5564 | 0.00 |
| 22/12/2015 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1399 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1380 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1419 | 2 | 1 | 2 | 0.00 |
| 22/12/2015 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 10179 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 10257 | 10 | 10 | 10 | 0.00 |
| 22/12/2015 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 10335 | 10 | 10 | 10 | 0.00 |