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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/03/2016 TO: 15/03/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 2025 On 05-May-16 | | | Bond Future | 123.71 | 123.7144 | 123.7059 | 123.7144 | 4,606.00 |
| 15/03/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 2294 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 2284 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 2304 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2025 On 04-August-16 | | | Bond Future | 124.80 | 124.8118 | 124.8016 | 124.8118 | 0.00 |
| 15/03/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 932 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2030 On 05-May-16 | | | Bond Future | 9.83 | 90.3168 | 88.5501 | 90.3168 | 17,364.00 |
| 15/03/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 5834 | 4 | 6 | 4 | 0.00 |
| 15/03/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 5907 | 4 | 6 | 4 | 0.00 |
| 15/03/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 5760 | 4 | 6 | 4 | 0.00 |
| 15/03/2016 | 2030 On 04-August-16 | | | Bond Future | 9.90 | 88.0163 | 86.2151 | 88.0163 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 1733 | 4 | 2 | 4 | 0.00 |
| 15/03/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2032 On 05-May-16 | | | Bond Future | 9.97 | 89.1871 | 87.2848 | 89.1871 | 9,231.00 |
| 15/03/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 7614 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 7468 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 7541 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | 2032 On 04-August-16 | | | Bond Future | 10.05 | 90.8735 | 88.9342 | 90.8735 | 0.00 |
| 15/03/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 869 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 897 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 882 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 8675 | 7 | 9 | 7 | 0.00 |
| 15/03/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 8610 | 7 | 9 | 7 | 0.00 |
| 15/03/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 8741 | 7 | 9 | 7 | 0.00 |
| 15/03/2016 | 2032 On 03-November-16 | | | Bond Future | 10.11 | 88.4486 | 86.4725 | 88.4486 | 0.00 |
| 15/03/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 4911 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 4986 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 4948 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 3779 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 3748 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 3718 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | 2033 On 05-May-16 | | | Bond Future | 102.97 | 102.9730 | 102.9659 | 102.9730 | 1,032.00 |
| 15/03/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2037 On 05-May-16 | | | Bond Future | 10.12 | 90.4372 | 88.3818 | 90.4372 | 39,888.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 9420 | 8 | 9 | 8 | 0.00 |
| 15/03/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 9505 | 8 | 10 | 8 | 0.00 |
| 15/03/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 9335 | 7 | 9 | 7 | 0.00 |
| 15/03/2016 | 2037 On 04-August-16 | | | Bond Future | 10.19 | 87.8885 | 85.7931 | 87.8885 | 0.00 |
| 15/03/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1190 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1172 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1154 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 8770 | 7 | 9 | 7 | 0.00 |
| 15/03/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 8839 | 7 | 9 | 7 | 0.00 |
| 15/03/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 8702 | 7 | 9 | 7 | 0.00 |
| 15/03/2016 | 2037 On 03-November-16 | | | Bond Future | 10.26 | 89.5660 | 87.4310 | 89.5660 | 0.00 |
| 15/03/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 5135 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 5212 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 5173 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 4399 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 4434 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 4364 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | 2038 On 05-May-16 | | | Bond Future | 128.64 | 128.6462 | 128.6376 | 128.6462 | 17,007.00 |
| 15/03/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 2362 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2038 On 04-August-16 | | | Bond Future | 129.67 | 129.6804 | 129.6703 | 129.6804 | 0.00 |
| 15/03/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 360 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 350 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2040 On 05-May-16 | | | Bond Future | 10.20 | 93.9784 | 91.7995 | 93.9784 | 1,812.00 |
| 15/03/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 577 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 6543 | 5 | 7 | 5 | 0.00 |
| 15/03/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 6618 | 5 | 7 | 5 | 0.00 |
| 15/03/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 6469 | 5 | 6 | 5 | 0.00 |
| 15/03/2016 | 2040 On 04-August-16 | | | Bond Future | 10.27 | 91.2461 | 89.0248 | 91.2461 | 0.00 |
| 15/03/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1624 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1647 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1602 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 8104 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 8171 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 8239 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | 2044 On 05-May-16 | | | Bond Future | 10.19 | 91.3173 | 89.1248 | 91.3173 | 20,223.00 |
| 15/03/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 10750 | 9 | 11 | 9 | 0.00 |
| 15/03/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 10939 | 9 | 11 | 9 | 0.00 |
| 15/03/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 10844 | 9 | 11 | 9 | 0.00 |
| 15/03/2016 | 2044 On 04-August-16 | | | Bond Future | 10.26 | 88.6601 | 86.4249 | 88.6601 | 0.00 |
| 15/03/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1676 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 1653 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 1629 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 8182 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 8114 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 8250 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | 2044 On 03-November-16 | | | Bond Future | 10.33 | 90.3523 | 88.0748 | 90.3523 | 0.00 |
| 15/03/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 5470 | 7 | 5 | 7 | 0.00 |
| 15/03/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 5511 | 7 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 5429 | 7 | 5 | 7 | 0.00 |
| 15/03/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 4690 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 4727 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 4764 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | 2046 On 05-May-16 | | | Bond Future | 127.34 | 127.6235 | 127.3397 | 127.6235 | 12,766.00 |
| 15/03/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 2650 | 2 | 3 | 2 | 0.00 |
| 15/03/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 2660 | 2 | 3 | 2 | 0.00 |
| 15/03/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 2670 | 2 | 3 | 2 | 0.00 |
| 15/03/2016 | 2046 On 04-August-16 | | | Bond Future | 129.76 | 130.0473 | 129.7565 | 130.0473 | 0.00 |
| 15/03/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2050 On 05-May-16 | | | Bond Future | 137.21 | 137.5489 | 137.2130 | 137.5489 | 14,916.00 |
| 15/03/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 787 | 0 | 1 | 0 | 0.00 |
| 15/03/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 797 | 0 | 1 | 0 | 0.00 |
| 15/03/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 777 | 0 | 1 | 0 | 0.00 |
| 15/03/2016 | 2050 On 04-August-16 | | | Bond Future | 138.25 | 138.5925 | 138.2486 | 138.5925 | 0.00 |
| 15/03/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 881 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 871 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | AL37 On 05-May-16 | | | Index Future | 468.30 | 473.1660 | 468.2950 | 473.1660 | 4.00 |
| 15/03/2016 | AL37 On 04-August-16 | | | Index Future | 477.05 | 482.0150 | 477.0480 | 482.0150 | 0.00 |
| 15/03/2016 | AL7T On 05-May-16 | | | Index Future | 536.36 | 545.5210 | 536.3620 | 545.5210 | 0.00 |
| 15/03/2016 | AL7T On 04-August-16 | | | Index Future | 546.39 | 555.7240 | 546.3870 | 555.7240 | 0.00 |
| 15/03/2016 | ALBI On 05-May-16 | | | Index Future | 485.87 | 494.4260 | 485.8670 | 494.4260 | 510.00 |
| 15/03/2016 | ALBI On 04-August-16 | | | Index Future | 494.95 | 503.6730 | 494.9480 | 503.6730 | 133.00 |
| 15/03/2016 | ALBI On 03-November-16 | | | Index Future | 504.49 | 513.3840 | 504.4920 | 513.3840 | 0.00 |
| 15/03/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/03/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/03/2016 | EL28 On 05-May-16 | | | Bond Future | 126.92 | 126.9227 | 126.9154 | 126.9227 | 0.00 |
| 15/03/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 2095 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | EL28 On 04-August-16 | | | Bond Future | 129.32 | 129.3332 | 129.3241 | 129.3332 | 0.00 |
| 15/03/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 2464 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 2454 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 2444 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 05-May-16 | | | Bond Future | 10.98 | 76.0269 | 74.3981 | 76.0269 | 8,776.00 |
| 15/03/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 6393 | 5 | 6 | 5 | 0.00 |
| 15/03/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 6324 | 5 | 6 | 5 | 0.00 |
| 15/03/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 6255 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | ES33 On 04-August-16 | | | Bond Future | 11.08 | 77.4645 | 75.8039 | 77.4645 | 0.00 |
| 15/03/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 5292 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 5159 | 3 | 5 | 3 | 0.00 |
| 15/03/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 5225 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | ES33 On 03-November-16 | | | Bond Future | 11.18 | 75.1498 | 73.4578 | 75.1498 | 0.00 |
| 15/03/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 771 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 655 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 713 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | ES42 On 05-May-16 | | | Bond Future | 11.15 | 79.8179 | 77.9901 | 79.8179 | 7,250.00 |
| 15/03/2016 | GOVI On 05-May-16 | | | GOVI | 485.31 | 493.4100 | 485.3140 | 493.4100 | 478.00 |
| 15/03/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 326760 | 25 | 33 | 25 | 0.00 |
| 15/03/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 326860 | 25 | 33 | 25 | 0.00 |
| 15/03/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 326960 | 25 | 33 | 25 | 0.00 |
| 15/03/2016 | GOVI On 04-August-16 | | | GOVI | 494.39 | 502.6390 | 494.3850 | 502.6390 | 26.00 |
| 15/03/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 266250 | 18 | 27 | 18 | 0.00 |
| 15/03/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 266050 | 18 | 27 | 18 | 0.00 |
| 15/03/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 266150 | 18 | 27 | 18 | 0.00 |
| 15/03/2016 | GOVI On 03-November-16 | | | GOVI | 503.92 | 512.3290 | 503.9180 | 512.3290 | 0.00 |
| 15/03/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 278080 | 36 | 28 | 36 | 0.00 |
| 15/03/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 277980 | 36 | 28 | 36 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 277880 | 36 | 28 | 36 | 0.00 |
| 15/03/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/03/2016 | IGOV On 05-May-16 | | | Index Future | 237.22 | 237.3260 | 237.2210 | 237.3260 | 977.00 |
| 15/03/2016 | IGOV On 04-August-16 | | | Index Future | 241.68 | 241.7840 | 241.6750 | 241.7840 | 81.00 |
| 15/03/2016 | IGOV On 03-November-16 | | | Index Future | 246.35 | 246.4650 | 246.3540 | 246.4650 | 0.00 |
| 15/03/2016 | ILBI On 05-May-16 | | | Index Future | 643.21 | 643.4170 | 643.2090 | 643.4170 | 0.00 |
| 15/03/2016 | ILBI On 04-August-16 | | | Index Future | 655.14 | 655.3500 | 655.1370 | 655.3500 | 157.00 |
| 15/03/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.18 | 100.1298 | 100.1787 | 100.1298 | 0.00 |
| 15/03/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.25 | 100.1678 | 100.2510 | 100.1678 | 0.00 |
| 15/03/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 100.03 | 99.9022 | 100.0294 | 99.9022 | 0.00 |
| 15/03/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.75 | 100.5339 | 100.7502 | 100.5339 | 0.00 |
| 15/03/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.24 | 99.9874 | 100.2421 | 99.9874 | 0.00 |
| 15/03/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 100.14 | 99.8350 | 100.1413 | 99.8350 | 0.00 |
| 15/03/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 101.49 | 100.7212 | 101.4859 | 100.7212 | 0.00 |
| 15/03/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 101.04 | 100.2358 | 101.0356 | 100.2358 | 0.00 |
| 15/03/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 100.55 | 99.7125 | 100.5481 | 99.7125 | 0.00 |
| 15/03/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 103.98 | 102.6578 | 103.9813 | 102.6578 | 0.00 |
| 15/03/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 101.26 | 99.8829 | 101.2579 | 99.8829 | 0.00 |
| 15/03/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 100.16 | 98.7419 | 100.1557 | 98.7419 | 0.00 |
| 15/03/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 15/03/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 15/03/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 15/03/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.04 | 92.9600 | 92.9600 | 92.9600 | 0.00 |
| 15/03/2016 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.16 | 92.8400 | 92.8400 | 92.8400 | 0.00 |
| 15/03/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.22 | 92.7800 | 92.7800 | 92.7800 | 0.00 |
| 15/03/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.35 | 92.6500 | 92.6500 | 92.6500 | 0.00 |
| 15/03/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 92.5900 | 92.5900 | 0.00 |
| 15/03/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.50 | 92.5000 | 92.5000 | 92.5000 | 0.00 |
| 15/03/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.56 | 92.4400 | 92.4400 | 92.4400 | 0.00 |
| 15/03/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.79 | 92.2100 | 92.2100 | 92.2100 | 0.00 |
| 15/03/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.92 | 92.0800 | 92.0800 | 92.0800 | 0.00 |
| 15/03/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.08 | 91.9200 | 91.9200 | 91.9200 | 0.00 |
| 15/03/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.16 | 91.8400 | 91.8400 | 91.8400 | 0.00 |
| 15/03/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.24 | 91.7600 | 91.7600 | 91.7600 | 0.00 |
| 15/03/2016 | R023 On 05-May-16 | | | Bond Future | 9.26 | 95.2509 | 93.9792 | 95.2509 | 8,731.00 |
| 15/03/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 5034 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 4987 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 5081 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | R023 On 04-August-16 | | | Bond Future | 9.34 | 97.0519 | 95.7550 | 97.0519 | 0.00 |
| 15/03/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 412 | 1 | 0 | 1 | 0.00 |
| 15/03/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 419 | 1 | 0 | 1 | 0.00 |
| 15/03/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 427 | 1 | 0 | 1 | 0.00 |
| 15/03/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 5598 | 5 | 6 | 5 | 0.00 |
| 15/03/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 5556 | 5 | 6 | 5 | 0.00 |
| 15/03/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 5639 | 5 | 6 | 5 | 0.00 |
| 15/03/2016 | R023 On 03-November-16 | | | Bond Future | 9.42 | 94.9724 | 93.6511 | 94.9724 | 0.00 |
| 15/03/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 3371 | 4 | 3 | 4 | 0.00 |
| 15/03/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 3396 | 4 | 3 | 4 | 0.00 |
| 15/03/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 3423 | 4 | 3 | 4 | 0.00 |
| 15/03/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 1982 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 1965 | 1 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 2000 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R035 On 05-May-16 | | | Bond Future | 10.07 | 93.7669 | 91.6953 | 93.7669 | 3,426.00 |
| 15/03/2016 | R035 On 05-May-16 | 10.35 | Call | Bond Future | 2110 | 4 | 2 | 4 | 0.00 |
| 15/03/2016 | R035 On 05-May-16 | 10.37 | Call | Bond Future | 2258 | 4 | 2 | 4 | 0.00 |
| 15/03/2016 | R035 On 05-May-16 | 10.36 | Call | Bond Future | 2184 | 4 | 2 | 4 | 0.00 |
| 15/03/2016 | R035 On 05-May-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R035 On 05-May-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R035 On 05-May-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R035 On 04-August-16 | | | Bond Future | 10.14 | 95.5399 | 93.4279 | 95.5399 | 0.00 |
| 15/03/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 1714 | 4 | 2 | 4 | 0.00 |
| 15/03/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 1640 | 4 | 2 | 4 | 0.00 |
| 15/03/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 1566 | 4 | 2 | 4 | 0.00 |
| 15/03/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | | | Bond Future | 9.44 | 112.9390 | 111.0415 | 112.9390 | 56,266.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.25 | Call | Bond Future | 1366 | 2 | 1 | 2 | 180.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.89 | Call | Bond Future | 3877 | 5 | 4 | 5 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.96 | Call | Bond Future | 4226 | 6 | 4 | 6 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.86 | Call | Bond Future | 3731 | 5 | 4 | 5 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 407 | 1 | 0 | 1 | 180.00 |
| 15/03/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 8184 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.89 | Put | Bond Future | 812 | 0 | 1 | 0 | 180.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.96 | Put | Bond Future | 696 | 0 | 1 | 0 | 5,000.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.86 | Put | Bond Future | 867 | 0 | 1 | 0 | 5,000.00 |
| 15/03/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 14188 | 12 | 14 | 12 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 8039 | 6 | 8 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 8111 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 4728 | 3 | 5 | 3 | 5,350.00 |
| 15/03/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 5333 | 4 | 5 | 4 | 1,900.00 |
| 15/03/2016 | R186 On 05-May-16 | 9.25 | Put | Bond Future | 2686 | 2 | 3 | 2 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | | | Bond Future | 9.51 | 109.7707 | 107.8360 | 109.7707 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 5086 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 8029 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 7968 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 7907 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 1840 | 1 | 2 | 1 | 6,500.00 |
| 15/03/2016 | R197 On 05-May-16 | | | Bond Future | 294.54 | 294.5652 | 294.5443 | 294.5652 | 2,206.00 |
| 15/03/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 5456 | 5 | 5 | 5 | 0.00 |
| 15/03/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 5466 | 5 | 5 | 5 | 0.00 |
| 15/03/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 5446 | 5 | 5 | 5 | 0.00 |
| 15/03/2016 | R197 On 04-August-16 | | | Bond Future | 293.64 | 293.6632 | 293.6384 | 293.6632 | 0.00 |
| 15/03/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R202 On 05-May-16 | | | Bond Future | 240.18 | 240.2001 | 240.1839 | 240.2001 | 43,260.00 |
| 15/03/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 1068 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 7886 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 7894 | 8 | 8 | 8 | 0.00 |
| 15/03/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 7878 | 8 | 8 | 8 | 0.00 |
| 15/03/2016 | R202 On 04-August-16 | | | Bond Future | 241.29 | 241.3111 | 241.2920 | 241.3111 | 0.00 |
| 15/03/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 4444 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 4448 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 4453 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 6406 | 6 | 6 | 6 | 0.00 |
| 15/03/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 6401 | 6 | 6 | 6 | 0.00 |
| 15/03/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 6412 | 6 | 6 | 6 | 0.00 |
| 15/03/2016 | R203 On 05-May-16 | | | Bond Future | 8.36 | 101.4606 | 101.1063 | 101.4606 | 54,090.00 |
| 15/03/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1416 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R203 On 04-August-16 | | | Bond Future | 8.53 | 103.3791 | 103.0167 | 103.3791 | 0.00 |
| 15/03/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1369 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1360 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1379 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R203 On 03-November-16 | | | Bond Future | 8.75 | 101.1796 | 100.8107 | 101.1796 | 0.00 |
| 15/03/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 476 | 1 | 0 | 1 | 0.00 |
| 15/03/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 485 | 1 | 0 | 1 | 0.00 |
| 15/03/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 15/03/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 404 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R204 On 05-May-16 | | | Bond Future | 8.73 | 102.0279 | 101.4005 | 102.0279 | 33,129.00 |
| 15/03/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2282 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2260 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2304 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R204 On 04-August-16 | | | Bond Future | 8.86 | 99.9161 | 99.2756 | 99.9161 | 0.00 |
| 15/03/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2474 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2455 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2492 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R204 On 03-November-16 | | | Bond Future | 8.99 | 101.8228 | 101.1704 | 101.8228 | 0.00 |
| 15/03/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1270 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1291 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1280 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 855 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R207 On 05-May-16 | | | Bond Future | 8.94 | 97.8749 | 97.0788 | 97.8749 | 42,093.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 9 | 0 | 0 | 0 | 43.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 3361 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 3332 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 3391 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4245 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R207 On 04-August-16 | | | Bond Future | 9.06 | 96.0813 | 95.2689 | 96.0813 | 0.00 |
| 15/03/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 235 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3279 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3230 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3254 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R208 On 05-May-16 | | | Bond Future | 9.07 | 92.6310 | 91.7181 | 92.6310 | 45,165.00 |
| 15/03/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 4078 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 4041 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 4115 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R208 On 04-August-16 | | | Bond Future | 9.17 | 94.3825 | 93.4512 | 94.3825 | 0.00 |
| 15/03/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 4489 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 4424 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R208 On 03-November-16 | | | Bond Future | 9.26 | 92.7807 | 91.8318 | 92.7807 | 0.00 |
| 15/03/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 2483 | 3 | 2 | 3 | 0.00 |
| 15/03/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 2523 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 2503 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 1437 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 1411 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R209 On 05-May-16 | | | Bond Future | 10.01 | 70.2115 | 68.4998 | 70.2115 | 29,623.00 |
| 15/03/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 174 | 0 | 0 | 0 | 6,700.00 |
| 15/03/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 9 | 0 | 0 | 0 | 6,700.00 |
| 15/03/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 7026 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 7094 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 12794 | 11 | 13 | 11 | 0.00 |
| 15/03/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 7162 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R209 On 04-August-16 | | | Bond Future | 10.07 | 71.5391 | 69.7942 | 71.5391 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 4962 | 6 | 5 | 6 | 5,760.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1116 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1149 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1133 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 1823 | 3 | 2 | 3 | 5,760.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 6583 | 5 | 7 | 5 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 1766 | 1 | 2 | 1 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 6692 | 5 | 7 | 5 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 6638 | 5 | 7 | 5 | 0.00 |
| 15/03/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 4906 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | R209 On 03-November-16 | | | Bond Future | 10.13 | 69.7535 | 67.9755 | 69.7535 | 0.00 |
| 15/03/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 4267 | 5 | 4 | 5 | 0.00 |
| 15/03/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4332 | 5 | 4 | 5 | 0.00 |
| 15/03/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4299 | 5 | 4 | 5 | 0.00 |
| 15/03/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 3572 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 3544 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 3601 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R210 On 05-May-16 | | | Bond Future | 181.43 | 181.4379 | 181.4251 | 181.4379 | 1,554.00 |
| 15/03/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 3575 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 3585 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 3565 | 4 | 4 | 4 | 0.00 |
| 15/03/2016 | R210 On 04-August-16 | | | Bond Future | 184.87 | 184.8836 | 184.8683 | 184.8836 | 0.00 |
| 15/03/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 3358 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 3368 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 3348 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R211 On 05-May-16 | | | Bond Future | 137.42 | 137.4366 | 137.4240 | 137.4366 | 62.00 |
| 15/03/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1566 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1576 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R211 On 04-August-16 | | | Bond Future | 138.29 | 138.3084 | 138.2940 | 138.3084 | 0.00 |
| 15/03/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R212 On 05-May-16 | | | Bond Future | 143.18 | 143.1953 | 143.1849 | 143.1953 | 3,833.00 |
| 15/03/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 1805 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R212 On 04-August-16 | | | Bond Future | 143.99 | 144.0068 | 143.9945 | 144.0068 | 0.00 |
| 15/03/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 1555 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 1575 | 2 | 2 | 2 | 0.00 |
| 15/03/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R213 On 05-May-16 | | | Bond Future | 9.86 | 80.9823 | 79.2856 | 80.9823 | 48,116.00 |
| 15/03/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 112 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 116 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 7803 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 7873 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 7733 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R213 On 04-August-16 | | | Bond Future | 9.93 | 82.5135 | 80.7838 | 82.5135 | 0.00 |
| 15/03/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 932 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 947 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 7261 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 7149 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 7205 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | R213 On 03-November-16 | | | Bond Future | 9.99 | 80.5371 | 78.7746 | 80.5371 | 0.00 |
| 15/03/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 4599 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 4565 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 4531 | 6 | 5 | 6 | 0.00 |
| 15/03/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 3350 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 3322 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 3377 | 3 | 3 | 3 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | | | Bond Future | 10.12 | 70.3447 | 68.5844 | 70.3447 | 32,449.00 |
| 15/03/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 122 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 327 | 1 | 0 | 1 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 8067 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 8141 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 8215 | 7 | 8 | 7 | 0.00 |
| 15/03/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 6041 | 5 | 6 | 5 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | | | Bond Future | 10.18 | 71.6749 | 69.8804 | 71.6749 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1100 | 2 | 1 | 2 | 1,300.00 |
| 15/03/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 7553 | 9 | 8 | 9 | 5,800.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1004 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1035 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1019 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 299 | 0 | 0 | 0 | 1,300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/03/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3642 | 5 | 4 | 5 | 5,800.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 7450 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 7570 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 7216 | 6 | 7 | 6 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 924 | 1 | 1 | 1 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 2873 | 2 | 3 | 2 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 7510 | 6 | 8 | 6 | 0.00 |
| 15/03/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 12384 | 11 | 12 | 11 | 0.00 |
| 15/03/2016 | R214 On 03-November-16 | | | Bond Future | 10.24 | 69.7452 | 67.9167 | 69.7452 | 0.00 |
| 15/03/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 4391 | 5 | 4 | 5 | 0.00 |
| 15/03/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 4457 | 6 | 4 | 6 | 0.00 |
| 15/03/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 4424 | 6 | 4 | 6 | 0.00 |
| 15/03/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 3822 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 3792 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 3762 | 3 | 4 | 3 | 0.00 |
| 15/03/2016 | R248 On 05-May-16 | | | Bond Future | 10.19 | 90.3396 | 88.1128 | 90.3396 | 62,502.00 |
| 15/03/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 15/03/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 11083 | 9 | 11 | 9 | 0.00 |
| 15/03/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 11181 | 9 | 11 | 9 | 0.00 |
| 15/03/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 10986 | 9 | 11 | 9 | 0.00 |
| 15/03/2016 | R248 On 04-August-16 | | | Bond Future | 10.26 | 92.0477 | 89.7777 | 92.0477 | 0.00 |
| 15/03/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1159 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1177 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1140 | 2 | 1 | 2 | 0.00 |
| 15/03/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 10077 | 8 | 10 | 8 | 0.00 |
| 15/03/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 10155 | 8 | 10 | 8 | 0.00 |
| 15/03/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 10234 | 9 | 10 | 9 | 0.00 |
| 15/03/2016 | R248 On 03-November-16 | | | Bond Future | 10.32 | 89.3655 | 87.0524 | 89.3655 | 0.00 |
| 15/03/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 5443 | 7 | 5 | 7 | 0.00 |
| 15/03/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 5401 | 7 | 5 | 7 | 0.00 |
| 15/03/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 5361 | 7 | 5 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 15/03/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 4948 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 4910 | 4 | 5 | 4 | 0.00 |
| 15/03/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 4987 | 4 | 5 | 4 | 0.00 |