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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/03/2016 TO: 16/03/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 2025 On 05-May-16 | | | Bond Future | 123.17 | 123.7059 | 123.1746 | 123.7059 | 4,606.00 |
| 16/03/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 2825 | 2 | 3 | 2 | 0.00 |
| 16/03/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 2815 | 2 | 3 | 2 | 0.00 |
| 16/03/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 2835 | 2 | 3 | 2 | 0.00 |
| 16/03/2016 | 2025 On 04-August-16 | | | Bond Future | 124.26 | 124.8016 | 124.2600 | 124.8016 | 0.00 |
| 16/03/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 410 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 400 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 390 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2030 On 05-May-16 | | | Bond Future | 9.88 | 88.5501 | 88.1975 | 88.5501 | 17,364.00 |
| 16/03/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 6186 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 6260 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 6113 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | 2030 On 04-August-16 | | | Bond Future | 9.96 | 86.2151 | 85.8557 | 86.2151 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 1374 | 2 | 1 | 2 | 0.00 |
| 16/03/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2032 On 05-May-16 | | | Bond Future | 10.02 | 87.2848 | 86.9520 | 87.2848 | 9,231.00 |
| 16/03/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 7914 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 7766 | 7 | 8 | 7 | 0.00 |
| 16/03/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 7840 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2032 On 04-August-16 | | | Bond Future | 10.10 | 88.9342 | 88.5949 | 88.9342 | 0.00 |
| 16/03/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 8948 | 9 | 9 | 9 | 0.00 |
| 16/03/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 8883 | 9 | 9 | 9 | 0.00 |
| 16/03/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 9015 | 9 | 9 | 9 | 0.00 |
| 16/03/2016 | 2032 On 03-November-16 | | | Bond Future | 10.16 | 86.4725 | 86.1255 | 86.4725 | 0.00 |
| 16/03/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 4724 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 4796 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 4760 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 3939 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 3907 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | 2033 On 05-May-16 | | | Bond Future | 102.94 | 102.9659 | 102.9390 | 102.9659 | 1,032.00 |
| 16/03/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 539 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2037 On 05-May-16 | | | Bond Future | 10.15 | 88.3818 | 88.1356 | 88.3818 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 9647 | 9 | 10 | 9 | 0.00 |
| 16/03/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 9732 | 10 | 10 | 10 | 0.00 |
| 16/03/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 9562 | 9 | 10 | 9 | 0.00 |
| 16/03/2016 | 2037 On 04-August-16 | | | Bond Future | 10.23 | 85.7931 | 85.5422 | 85.7931 | 0.00 |
| 16/03/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1098 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 8964 | 9 | 9 | 9 | 0.00 |
| 16/03/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 9033 | 9 | 9 | 9 | 0.00 |
| 16/03/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 8895 | 9 | 9 | 9 | 0.00 |
| 16/03/2016 | 2037 On 03-November-16 | | | Bond Future | 10.29 | 87.4310 | 87.1740 | 87.4310 | 0.00 |
| 16/03/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 4999 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 5037 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 4519 | 4 | 5 | 4 | 0.00 |
| 16/03/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 4555 | 4 | 5 | 4 | 0.00 |
| 16/03/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 4485 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | 2038 On 05-May-16 | | | Bond Future | 128.60 | 128.6376 | 128.6045 | 128.6376 | 17,007.00 |
| 16/03/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 2386 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 2396 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 2406 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2038 On 04-August-16 | | | Bond Future | 129.64 | 129.6703 | 129.6364 | 129.6703 | 0.00 |
| 16/03/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2040 On 05-May-16 | | | Bond Future | 10.23 | 91.7995 | 91.5391 | 91.7995 | 1,812.00 |
| 16/03/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 535 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 521 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 6747 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 6824 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 6672 | 6 | 7 | 6 | 0.00 |
| 16/03/2016 | 2040 On 04-August-16 | | | Bond Future | 10.31 | 89.0248 | 88.7595 | 89.0248 | 0.00 |
| 16/03/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1549 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1571 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1527 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 8294 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 8361 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 8429 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2044 On 05-May-16 | | | Bond Future | 10.22 | 89.1248 | 88.9034 | 89.1248 | 20,223.00 |
| 16/03/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 10955 | 11 | 11 | 11 | 0.00 |
| 16/03/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 11146 | 11 | 11 | 11 | 0.00 |
| 16/03/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 11050 | 11 | 11 | 11 | 0.00 |
| 16/03/2016 | 2044 On 04-August-16 | | | Bond Future | 10.29 | 86.4249 | 86.1993 | 86.4249 | 0.00 |
| 16/03/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1608 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 1585 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 8340 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 8272 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 8409 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | 2044 On 03-November-16 | | | Bond Future | 10.35 | 88.0748 | 87.8436 | 88.0748 | 0.00 |
| 16/03/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 5343 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 5384 | 6 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 5303 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 4794 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 4831 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 4869 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | 2046 On 05-May-16 | | | Bond Future | 126.48 | 127.3397 | 126.4849 | 127.3397 | 12,766.00 |
| 16/03/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 3505 | 3 | 4 | 3 | 0.00 |
| 16/03/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 3515 | 3 | 4 | 3 | 0.00 |
| 16/03/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 3525 | 3 | 4 | 3 | 0.00 |
| 16/03/2016 | 2046 On 04-August-16 | | | Bond Future | 128.89 | 129.7565 | 128.8853 | 129.7565 | 0.00 |
| 16/03/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2050 On 05-May-16 | | | Bond Future | 136.20 | 137.2130 | 136.2041 | 137.2130 | 14,916.00 |
| 16/03/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 1796 | 1 | 2 | 1 | 0.00 |
| 16/03/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 1806 | 1 | 2 | 1 | 0.00 |
| 16/03/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 1786 | 1 | 2 | 1 | 0.00 |
| 16/03/2016 | 2050 On 04-August-16 | | | Bond Future | 137.22 | 138.2486 | 137.2203 | 138.2486 | 0.00 |
| 16/03/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 1920 | 1 | 2 | 1 | 0.00 |
| 16/03/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 1910 | 1 | 2 | 1 | 0.00 |
| 16/03/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 1900 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | AL37 On 05-May-16 | | | Index Future | 467.55 | 468.2950 | 467.5530 | 468.2950 | 4.00 |
| 16/03/2016 | AL37 On 04-August-16 | | | Index Future | 476.29 | 477.0480 | 476.2930 | 477.0480 | 0.00 |
| 16/03/2016 | AL7T On 05-May-16 | | | Index Future | 534.51 | 536.3620 | 534.5120 | 536.3620 | 0.00 |
| 16/03/2016 | AL7T On 04-August-16 | | | Index Future | 544.50 | 546.3870 | 544.5040 | 546.3870 | 0.00 |
| 16/03/2016 | ALBI On 05-May-16 | | | Index Future | 484.51 | 485.8670 | 484.5060 | 485.8670 | 510.00 |
| 16/03/2016 | ALBI On 04-August-16 | | | Index Future | 493.56 | 494.9480 | 493.5630 | 494.9480 | 133.00 |
| 16/03/2016 | ALBI On 03-November-16 | | | Index Future | 503.08 | 504.4920 | 503.0750 | 504.4920 | 0.00 |
| 16/03/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 16/03/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 16/03/2016 | EL28 On 05-May-16 | | | Bond Future | 126.89 | 126.9154 | 126.8871 | 126.9154 | 0.00 |
| 16/03/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 2113 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 2103 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | EL28 On 04-August-16 | | | Bond Future | 129.30 | 129.3241 | 129.2951 | 129.3241 | 0.00 |
| 16/03/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 2435 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 2425 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 2415 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 05-May-16 | | | Bond Future | 11.01 | 74.3981 | 74.1784 | 74.3981 | 8,776.00 |
| 16/03/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 6613 | 6 | 7 | 6 | 0.00 |
| 16/03/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 6544 | 6 | 7 | 6 | 0.00 |
| 16/03/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 6475 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | ES33 On 04-August-16 | | | Bond Future | 11.12 | 75.8039 | 75.5800 | 75.8039 | 0.00 |
| 16/03/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 5516 | 5 | 6 | 5 | 0.00 |
| 16/03/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 5383 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 5449 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | ES33 On 03-November-16 | | | Bond Future | 11.22 | 73.4578 | 73.2286 | 73.4578 | 0.00 |
| 16/03/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 542 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 426 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 484 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | ES42 On 05-May-16 | | | Bond Future | 11.18 | 77.9901 | 77.7805 | 77.9901 | 7,250.00 |
| 16/03/2016 | GOVI On 05-May-16 | | | GOVI | 484.02 | 485.3140 | 484.0190 | 485.3140 | 478.00 |
| 16/03/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 339710 | 33 | 34 | 33 | 0.00 |
| 16/03/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 339810 | 33 | 34 | 33 | 0.00 |
| 16/03/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 339910 | 33 | 34 | 33 | 0.00 |
| 16/03/2016 | GOVI On 04-August-16 | | | GOVI | 493.07 | 494.3850 | 493.0670 | 494.3850 | 26.00 |
| 16/03/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 279430 | 27 | 28 | 27 | 0.00 |
| 16/03/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 279230 | 27 | 28 | 27 | 0.00 |
| 16/03/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 279330 | 27 | 28 | 27 | 0.00 |
| 16/03/2016 | GOVI On 03-November-16 | | | GOVI | 502.57 | 503.9180 | 502.5690 | 503.9180 | 0.00 |
| 16/03/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 264590 | 28 | 26 | 28 | 0.00 |
| 16/03/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 264490 | 28 | 26 | 28 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 264390 | 28 | 26 | 28 | 0.00 |
| 16/03/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/03/2016 | IGOV On 05-May-16 | | | Index Future | 236.86 | 237.2210 | 236.8640 | 237.2210 | 977.00 |
| 16/03/2016 | IGOV On 04-August-16 | | | Index Future | 241.31 | 241.6750 | 241.3110 | 241.6750 | 81.00 |
| 16/03/2016 | IGOV On 03-November-16 | | | Index Future | 245.98 | 246.3540 | 245.9800 | 246.3540 | 0.00 |
| 16/03/2016 | ILBI On 05-May-16 | | | Index Future | 642.49 | 643.2090 | 642.4930 | 643.2090 | 0.00 |
| 16/03/2016 | ILBI On 04-August-16 | | | Index Future | 654.41 | 655.1370 | 654.4060 | 655.1370 | 157.00 |
| 16/03/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.18 | 100.1787 | 100.1800 | 100.1787 | 0.00 |
| 16/03/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.26 | 100.2510 | 100.2572 | 100.2510 | 0.00 |
| 16/03/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 100.04 | 100.0294 | 100.0433 | 100.0294 | 0.00 |
| 16/03/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.78 | 100.7502 | 100.7759 | 100.7502 | 0.00 |
| 16/03/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.32 | 100.2421 | 100.3193 | 100.2421 | 0.00 |
| 16/03/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 100.24 | 100.1413 | 100.2376 | 100.1413 | 0.00 |
| 16/03/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 101.54 | 101.4859 | 101.5404 | 101.4859 | 0.00 |
| 16/03/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 101.10 | 101.0356 | 101.0990 | 101.0356 | 0.00 |
| 16/03/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 100.62 | 100.5481 | 100.6204 | 100.5481 | 0.00 |
| 16/03/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 104.10 | 103.9813 | 104.1040 | 103.9813 | 0.00 |
| 16/03/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 101.38 | 101.2579 | 101.3828 | 101.2579 | 0.00 |
| 16/03/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 100.28 | 100.1557 | 100.2822 | 100.1557 | 0.00 |
| 16/03/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 16/03/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 16/03/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 16/03/2016 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.04 | 92.9600 | 92.9600 | 92.9600 | 0.00 |
| 16/03/2016 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.22 | 92.8400 | 92.7800 | 92.8400 | 0.00 |
| 16/03/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.28 | 92.7800 | 92.7200 | 92.7800 | 0.00 |
| 16/03/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.43 | 92.6500 | 92.5700 | 92.6500 | 0.00 |
| 16/03/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.49 | 92.5900 | 92.5100 | 92.5900 | 0.00 |
| 16/03/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.59 | 92.5000 | 92.4100 | 92.5000 | 0.00 |
| 16/03/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.68 | 92.4400 | 92.3200 | 92.4400 | 0.00 |
| 16/03/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.93 | 92.2100 | 92.0700 | 92.2100 | 0.00 |
| 16/03/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.10 | 92.0800 | 91.9000 | 92.0800 | 0.00 |
| 16/03/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.29 | 91.9200 | 91.7100 | 91.9200 | 0.00 |
| 16/03/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.38 | 91.8400 | 91.6200 | 91.8400 | 0.00 |
| 16/03/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.44 | 91.7600 | 91.5600 | 91.7600 | 0.00 |
| 16/03/2016 | R023 On 05-May-16 | | | Bond Future | 9.32 | 93.9792 | 93.7054 | 93.9792 | 8,731.00 |
| 16/03/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 5288 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 5241 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 5336 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R023 On 04-August-16 | | | Bond Future | 9.40 | 95.7550 | 95.4759 | 95.7550 | 0.00 |
| 16/03/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 5830 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 5789 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 5873 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | R023 On 03-November-16 | | | Bond Future | 9.48 | 93.6511 | 93.3653 | 93.6511 | 0.00 |
| 16/03/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 3203 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 3228 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 3253 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 2099 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 2081 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 2118 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R035 On 05-May-16 | | | Bond Future | 10.11 | 91.6953 | 91.4066 | 91.6953 | 3,994.00 |
| 16/03/2016 | R035 On 05-May-16 | 10.35 | Call | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R035 On 05-May-16 | 10.37 | Call | Bond Future | 1969 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R035 On 05-May-16 | 10.36 | Call | Bond Future | 1895 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R035 On 05-May-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R035 On 05-May-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R035 On 05-May-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R035 On 04-August-16 | | | Bond Future | 10.18 | 93.4279 | 93.1336 | 93.4279 | 0.00 |
| 16/03/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 1419 | 2 | 1 | 2 | 0.00 |
| 16/03/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 1346 | 2 | 1 | 2 | 0.00 |
| 16/03/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 1272 | 2 | 1 | 2 | 0.00 |
| 16/03/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | | | Bond Future | 9.49 | 111.0415 | 110.6761 | 111.0415 | 56,009.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.25 | Call | Bond Future | 1213 | 1 | 1 | 1 | 180.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.89 | Call | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.96 | Call | Bond Future | 3940 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.86 | Call | Bond Future | 3461 | 4 | 3 | 4 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 345 | 0 | 0 | 0 | 180.00 |
| 16/03/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 459 | 1 | 0 | 1 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 8529 | 8 | 9 | 8 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.89 | Put | Bond Future | 902 | 1 | 1 | 1 | 180.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.96 | Put | Bond Future | 776 | 1 | 1 | 1 | 5,000.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.86 | Put | Bond Future | 961 | 1 | 1 | 1 | 5,000.00 |
| 16/03/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 14553 | 14 | 15 | 14 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 8383 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 8456 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 5016 | 5 | 5 | 5 | 5,350.00 |
| 16/03/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 5636 | 5 | 6 | 5 | 1,900.00 |
| 16/03/2016 | R186 On 05-May-16 | 9.25 | Put | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | | | Bond Future | 9.57 | 107.8360 | 107.4635 | 107.8360 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 4838 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 8334 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 8273 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 8211 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 1965 | 2 | 2 | 2 | 6,500.00 |
| 16/03/2016 | R197 On 05-May-16 | | | Bond Future | 294.46 | 294.5443 | 294.4629 | 294.5443 | 2,206.00 |
| 16/03/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 5537 | 5 | 6 | 5 | 0.00 |
| 16/03/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 5547 | 5 | 6 | 5 | 0.00 |
| 16/03/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 5527 | 5 | 6 | 5 | 0.00 |
| 16/03/2016 | R197 On 04-August-16 | | | Bond Future | 293.56 | 293.6384 | 293.5551 | 293.6384 | 0.00 |
| 16/03/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 405 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 415 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R202 On 05-May-16 | | | Bond Future | 240.12 | 240.1839 | 240.1217 | 240.1839 | 43,260.00 |
| 16/03/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 7910 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 7917 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 7902 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R202 On 04-August-16 | | | Bond Future | 241.23 | 241.2920 | 241.2283 | 241.2920 | 0.00 |
| 16/03/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 4397 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 4401 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 4405 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 6423 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 6417 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 6428 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | R203 On 05-May-16 | | | Bond Future | 8.40 | 101.1063 | 101.0528 | 101.1063 | 54,050.00 |
| 16/03/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1468 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R203 On 04-August-16 | | | Bond Future | 8.58 | 103.0167 | 102.9621 | 103.0167 | 0.00 |
| 16/03/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1419 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1409 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1428 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R203 On 03-November-16 | | | Bond Future | 8.82 | 100.8107 | 100.7536 | 100.8107 | 0.00 |
| 16/03/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 454 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 450 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 431 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 423 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 427 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R204 On 05-May-16 | | | Bond Future | 8.77 | 101.4005 | 101.3057 | 101.4005 | 33,101.00 |
| 16/03/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 29 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2350 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2395 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R204 On 04-August-16 | | | Bond Future | 8.91 | 99.2756 | 99.1789 | 99.2756 | 0.00 |
| 16/03/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2556 | 2 | 3 | 2 | 0.00 |
| 16/03/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2538 | 2 | 3 | 2 | 0.00 |
| 16/03/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2575 | 2 | 3 | 2 | 0.00 |
| 16/03/2016 | R204 On 03-November-16 | | | Bond Future | 9.05 | 101.1704 | 101.0704 | 101.1704 | 0.00 |
| 16/03/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1225 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 907 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R207 On 05-May-16 | | | Bond Future | 8.96 | 97.0788 | 97.0166 | 97.0788 | 42,093.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 8 | 0 | 0 | 0 | 43.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 3390 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 3450 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4306 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R207 On 04-August-16 | | | Bond Future | 9.08 | 95.2689 | 95.2054 | 95.2689 | 0.00 |
| 16/03/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3330 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3281 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3305 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | | | Bond Future | 9.26 | 9.2337 | 95.3785 | 9.2337 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 62.00 |
| 16/03/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 866 | 0 | 1 | 0 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R208 On 05-May-16 | | | Bond Future | 9.09 | 91.7181 | 91.6409 | 91.7181 | 45,144.00 |
| 16/03/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 4149 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 4187 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 4113 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R208 On 04-August-16 | | | Bond Future | 9.19 | 93.4512 | 93.3724 | 93.4512 | 0.00 |
| 16/03/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 235 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 4554 | 4 | 5 | 4 | 0.00 |
| 16/03/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 4522 | 4 | 5 | 4 | 0.00 |
| 16/03/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 4489 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R208 On 03-November-16 | | | Bond Future | 9.28 | 91.8318 | 91.7502 | 91.8318 | 0.00 |
| 16/03/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 2432 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 2472 | 3 | 2 | 3 | 0.00 |
| 16/03/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 2452 | 3 | 2 | 3 | 0.00 |
| 16/03/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 1468 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 1455 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 1442 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R209 On 05-May-16 | | | Bond Future | 10.05 | 68.4998 | 68.2630 | 68.4998 | 29,623.00 |
| 16/03/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 151 | 0 | 0 | 0 | 6,700.00 |
| 16/03/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 7 | 0 | 0 | 0 | 6,700.00 |
| 16/03/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 7239 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 7308 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 13029 | 13 | 13 | 13 | 0.00 |
| 16/03/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 7377 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | | | Bond Future | 10.11 | 69.7942 | 69.5528 | 69.7942 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 4798 | 5 | 5 | 5 | 5,760.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 1735 | 2 | 2 | 2 | 5,760.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 6761 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 6871 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 6816 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 5059 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R209 On 03-November-16 | | | Bond Future | 10.17 | 67.9755 | 67.7285 | 67.9755 | 0.00 |
| 16/03/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 4140 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4203 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4171 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 3691 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 3662 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 3721 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R210 On 05-May-16 | | | Bond Future | 181.37 | 181.4251 | 181.3735 | 181.4251 | 1,554.00 |
| 16/03/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 3626 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 3636 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 3616 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R210 On 04-August-16 | | | Bond Future | 184.82 | 184.8683 | 184.8155 | 184.8683 | 0.00 |
| 16/03/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 3305 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 3315 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 3295 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R211 On 05-May-16 | | | Bond Future | 137.37 | 137.4240 | 137.3749 | 137.4240 | 62.00 |
| 16/03/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1615 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1625 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R211 On 04-August-16 | | | Bond Future | 138.24 | 138.2940 | 138.2437 | 138.2940 | 0.00 |
| 16/03/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R212 On 05-May-16 | | | Bond Future | 143.14 | 143.1849 | 143.1445 | 143.1849 | 3,833.00 |
| 16/03/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 1855 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 1845 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R212 On 04-August-16 | | | Bond Future | 143.95 | 143.9945 | 143.9532 | 143.9945 | 0.00 |
| 16/03/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 1513 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 1523 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 1533 | 2 | 2 | 2 | 0.00 |
| 16/03/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R213 On 05-May-16 | | | Bond Future | 9.92 | 79.2856 | 78.9450 | 79.2856 | 47,281.00 |
| 16/03/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 8122 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 8192 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 8051 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R213 On 04-August-16 | | | Bond Future | 9.99 | 80.7838 | 80.4367 | 80.7838 | 0.00 |
| 16/03/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 884 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 7533 | 7 | 8 | 7 | 0.00 |
| 16/03/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 7418 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 7475 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R213 On 03-November-16 | | | Bond Future | 10.05 | 78.7746 | 78.4197 | 78.7746 | 0.00 |
| 16/03/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 4404 | 5 | 4 | 5 | 0.00 |
| 16/03/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 4370 | 5 | 4 | 5 | 0.00 |
| 16/03/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 4337 | 5 | 4 | 5 | 0.00 |
| 16/03/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 3510 | 3 | 4 | 3 | 0.00 |
| 16/03/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 3482 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 3538 | 3 | 4 | 3 | 0.00 |
| 16/03/2016 | R214 On 05-May-16 | | | Bond Future | 10.15 | 68.5844 | 68.3711 | 68.5844 | 32,449.00 |
| 16/03/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 8262 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 8337 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 8412 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 6218 | 6 | 6 | 6 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | | | Bond Future | 10.21 | 69.8804 | 69.6630 | 69.8804 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1044 | 1 | 1 | 1 | 1,300.00 |
| 16/03/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 7374 | 8 | 7 | 8 | 5,800.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 981 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 279 | 0 | 0 | 0 | 1,300.00 |
| 16/03/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3517 | 4 | 4 | 4 | 5,800.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 7614 | 7 | 8 | 7 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 7735 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 7377 | 7 | 7 | 7 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 7674 | 8 | 8 | 8 | 0.00 |
| 16/03/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 12582 | 12 | 13 | 12 | 0.00 |
| 16/03/2016 | R214 On 03-November-16 | | | Bond Future | 10.28 | 67.9167 | 67.6943 | 67.9167 | 0.00 |
| 16/03/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 4274 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 4339 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 4306 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 3927 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 3866 | 4 | 4 | 4 | 0.00 |
| 16/03/2016 | R248 On 05-May-16 | | | Bond Future | 10.22 | 88.1128 | 87.9278 | 88.1128 | 62,502.00 |
| 16/03/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 16/03/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 11255 | 11 | 11 | 11 | 0.00 |
| 16/03/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 11353 | 11 | 11 | 11 | 0.00 |
| 16/03/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 11157 | 11 | 11 | 11 | 0.00 |
| 16/03/2016 | R248 On 04-August-16 | | | Bond Future | 10.28 | 89.7777 | 89.5892 | 89.7777 | 0.00 |
| 16/03/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1114 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/03/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1096 | 1 | 1 | 1 | 0.00 |
| 16/03/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 10220 | 10 | 10 | 10 | 0.00 |
| 16/03/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 10299 | 10 | 10 | 10 | 0.00 |
| 16/03/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 10378 | 10 | 10 | 10 | 0.00 |
| 16/03/2016 | R248 On 03-November-16 | | | Bond Future | 10.35 | 87.0524 | 86.8591 | 87.0524 | 0.00 |
| 16/03/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 5335 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 5294 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 5254 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 5034 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 4995 | 5 | 5 | 5 | 0.00 |
| 16/03/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 5074 | 5 | 5 | 5 | 0.00 |