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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/03/2016 TO: 24/03/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 2025 On 05-May-16 | | | Bond Future | 123.60 | 123.6118 | 123.6031 | 123.6118 | 4,540.00 |
| 24/03/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 2397 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 2387 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 2407 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2025 On 04-August-16 | | | Bond Future | 124.73 | 124.7371 | 124.7266 | 124.7371 | 0.00 |
| 24/03/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2030 On 05-May-16 | | | Bond Future | 9.80 | 89.1017 | 88.7640 | 89.1017 | 17,364.00 |
| 24/03/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 5620 | 5 | 6 | 5 | 0.00 |
| 24/03/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 5694 | 5 | 6 | 5 | 0.00 |
| 24/03/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 5546 | 5 | 6 | 5 | 0.00 |
| 24/03/2016 | 2030 On 04-August-16 | | | Bond Future | 9.87 | 86.7997 | 86.4546 | 86.7997 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 1973 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2032 On 05-May-16 | | | Bond Future | 9.92 | 87.9768 | 87.6558 | 87.9768 | 9,231.00 |
| 24/03/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 7181 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 7033 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 7107 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | 2032 On 04-August-16 | | | Bond Future | 9.99 | 89.6615 | 89.3335 | 89.6615 | 0.00 |
| 24/03/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 908 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 893 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 8286 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 8222 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 8352 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2032 On 03-November-16 | | | Bond Future | 10.05 | 87.2210 | 86.8865 | 87.2210 | 0.00 |
| 24/03/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 5079 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 5155 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 5117 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 3532 | 3 | 4 | 3 | 0.00 |
| 24/03/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 3503 | 3 | 4 | 3 | 0.00 |
| 24/03/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 3474 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | 2033 On 05-May-16 | | | Bond Future | 103.48 | 103.0381 | 103.4772 | 103.0381 | 1,032.00 |
| 24/03/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 1077 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2037 On 05-May-16 | | | Bond Future | 10.07 | 89.1252 | 88.7789 | 89.1252 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2037 On 05-May-16 | 9.67 | Call | Bond Future | 871 | 1 | 1 | 1 | 500.00 |
| 24/03/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2037 On 05-May-16 | 9.67 | Put | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 8974 | 9 | 9 | 9 | 0.00 |
| 24/03/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 9060 | 9 | 9 | 9 | 0.00 |
| 24/03/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 8888 | 9 | 9 | 9 | 0.00 |
| 24/03/2016 | 2037 On 04-August-16 | | | Bond Future | 10.14 | 86.5731 | 86.2192 | 86.5731 | 0.00 |
| 24/03/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 1172 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 1155 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 8344 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 8413 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 8277 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2037 On 03-November-16 | | | Bond Future | 10.20 | 88.2329 | 87.8720 | 88.2329 | 0.00 |
| 24/03/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 5246 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 5326 | 6 | 5 | 6 | 0.00 |
| 24/03/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 5286 | 6 | 5 | 6 | 0.00 |
| 24/03/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 4070 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 4104 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 4037 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | 2038 On 05-May-16 | | | Bond Future | 128.54 | 128.5443 | 128.5357 | 128.5443 | 17,007.00 |
| 24/03/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 2454 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 2464 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 2474 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2038 On 04-August-16 | | | Bond Future | 129.60 | 129.6079 | 129.5973 | 129.6079 | 0.00 |
| 24/03/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 277 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2040 On 05-May-16 | | | Bond Future | 10.15 | 92.5877 | 92.2208 | 92.5877 | 1,812.00 |
| 24/03/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 480 | 1 | 0 | 1 | 0.00 |
| 24/03/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 466 | 1 | 0 | 1 | 0.00 |
| 24/03/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 452 | 1 | 0 | 1 | 0.00 |
| 24/03/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 6086 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 5935 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | 2040 On 04-August-16 | | | Bond Future | 10.22 | 89.8514 | 89.4765 | 89.8514 | 0.00 |
| 24/03/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1659 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1611 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 7664 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 7730 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 7797 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2044 On 05-May-16 | | | Bond Future | 10.16 | 89.7468 | 89.4204 | 89.7468 | 20,223.00 |
| 24/03/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 10403 | 10 | 10 | 10 | 0.00 |
| 24/03/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 10595 | 10 | 11 | 10 | 0.00 |
| 24/03/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 10499 | 10 | 10 | 10 | 0.00 |
| 24/03/2016 | 2044 On 04-August-16 | | | Bond Future | 10.22 | 87.0814 | 86.7478 | 87.0814 | 0.00 |
| 24/03/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1648 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 1625 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 7831 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 7764 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 7899 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | 2044 On 03-November-16 | | | Bond Future | 10.28 | 88.7510 | 88.4107 | 88.7510 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 5572 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 5614 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 5530 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 4456 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 4493 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 4529 | 4 | 5 | 4 | 0.00 |
| 24/03/2016 | 2046 On 05-May-16 | | | Bond Future | 128.62 | 127.7988 | 128.6213 | 127.7988 | 12,766.00 |
| 24/03/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 1369 | 2 | 1 | 2 | 0.00 |
| 24/03/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 1379 | 2 | 1 | 2 | 0.00 |
| 24/03/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 1389 | 2 | 1 | 2 | 0.00 |
| 24/03/2016 | 2046 On 04-August-16 | | | Bond Future | 131.09 | 130.2567 | 131.0937 | 130.2567 | 0.00 |
| 24/03/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 2094 | 1 | 2 | 1 | 0.00 |
| 24/03/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 2084 | 1 | 2 | 1 | 0.00 |
| 24/03/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 2074 | 1 | 2 | 1 | 0.00 |
| 24/03/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2050 On 05-May-16 | | | Bond Future | 137.43 | 137.4426 | 137.4335 | 137.4426 | 14,916.00 |
| 24/03/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2050 On 04-August-16 | | | Bond Future | 138.51 | 138.5170 | 138.5062 | 138.5170 | 0.00 |
| 24/03/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 634 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 624 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 614 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | AL37 On 05-May-16 | | | Index Future | 468.75 | 469.7240 | 468.7500 | 469.7240 | 5.00 |
| 24/03/2016 | AL37 On 04-August-16 | | | Index Future | 477.63 | 478.6250 | 477.6270 | 478.6250 | 0.00 |
| 24/03/2016 | AL7T On 05-May-16 | | | Index Future | 537.50 | 539.1880 | 537.5020 | 539.1880 | 0.00 |
| 24/03/2016 | AL7T On 04-August-16 | | | Index Future | 547.68 | 549.4060 | 547.6810 | 549.4060 | 0.00 |
| 24/03/2016 | ALBI On 05-May-16 | | | Index Future | 487.12 | 488.6220 | 487.1190 | 488.6220 | 510.00 |
| 24/03/2016 | ALBI On 04-August-16 | | | Index Future | 496.34 | 497.8810 | 496.3440 | 497.8810 | 133.00 |
| 24/03/2016 | ALBI On 03-November-16 | | | Index Future | 505.96 | 507.5270 | 505.9590 | 507.5270 | 0.00 |
| 24/03/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C044 On 31-January-44 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/03/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C303 On 14-August-15 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/03/2016 | EL28 On 05-May-16 | | | Bond Future | 126.83 | 126.8362 | 126.8287 | 126.8362 | 0.00 |
| 24/03/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 2181 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 2171 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | EL28 On 04-August-16 | | | Bond Future | 129.27 | 129.2758 | 129.2666 | 129.2758 | 0.00 |
| 24/03/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 2407 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 2397 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 2387 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 05-May-16 | | | Bond Future | 10.92 | 75.0093 | 74.7360 | 75.0093 | 8,776.00 |
| 24/03/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 6055 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 5986 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 5917 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | ES33 On 04-August-16 | | | Bond Future | 11.02 | 76.4457 | 76.1664 | 76.4457 | 0.00 |
| 24/03/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 4929 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 4796 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 4863 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | ES33 On 03-November-16 | | | Bond Future | 11.11 | 74.1181 | 73.8332 | 74.1181 | 0.00 |
| 24/03/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | ES42 On 05-May-16 | | | Bond Future | 11.09 | 78.6443 | 78.3733 | 78.6443 | 7,250.00 |
| 24/03/2016 | GOVI On 05-May-16 | | | GOVI | 486.56 | 487.9940 | 486.5550 | 487.9940 | 479.00 |
| 24/03/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 314350 | 30 | 31 | 30 | 0.00 |
| 24/03/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 314450 | 30 | 31 | 30 | 0.00 |
| 24/03/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 314550 | 30 | 31 | 30 | 0.00 |
| 24/03/2016 | GOVI On 04-August-16 | | | GOVI | 495.77 | 497.2410 | 495.7690 | 497.2410 | 26.00 |
| 24/03/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 252410 | 24 | 25 | 24 | 0.00 |
| 24/03/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 252210 | 24 | 25 | 24 | 0.00 |
| 24/03/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 252310 | 24 | 25 | 24 | 0.00 |
| 24/03/2016 | GOVI On 03-November-16 | | | GOVI | 505.37 | 506.8740 | 505.3740 | 506.8740 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 292640 | 31 | 29 | 31 | 0.00 |
| 24/03/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 292540 | 31 | 29 | 31 | 0.00 |
| 24/03/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 292440 | 31 | 29 | 31 | 0.00 |
| 24/03/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/03/2016 | IGOV On 05-May-16 | | | Index Future | 237.76 | 237.4690 | 237.7630 | 237.4690 | 977.00 |
| 24/03/2016 | IGOV On 04-August-16 | | | Index Future | 242.29 | 241.9880 | 242.2850 | 241.9880 | 81.00 |
| 24/03/2016 | IGOV On 03-November-16 | | | Index Future | 247.00 | 246.6950 | 246.9980 | 246.6950 | 0.00 |
| 24/03/2016 | ILBI On 05-May-16 | | | Index Future | 644.56 | 643.8740 | 644.5570 | 643.8740 | 0.00 |
| 24/03/2016 | ILBI On 04-August-16 | | | Index Future | 656.46 | 655.7680 | 656.4620 | 655.7680 | 157.00 |
| 24/03/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.20 | 100.1911 | 100.1967 | 100.1911 | 0.00 |
| 24/03/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.26 | 100.2508 | 100.2600 | 100.2508 | 0.00 |
| 24/03/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 100.05 | 100.0227 | 100.0481 | 100.0227 | 0.00 |
| 24/03/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.76 | 100.7186 | 100.7615 | 100.7186 | 0.00 |
| 24/03/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.27 | 100.2254 | 100.2652 | 100.2254 | 0.00 |
| 24/03/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 100.16 | 100.1194 | 100.1645 | 100.1194 | 0.00 |
| 24/03/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 101.38 | 101.2576 | 101.3784 | 101.2576 | 0.00 |
| 24/03/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 100.92 | 100.7936 | 100.9202 | 100.7936 | 0.00 |
| 24/03/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 100.43 | 100.2936 | 100.4250 | 100.2936 | 0.00 |
| 24/03/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 103.55 | 103.3633 | 103.5488 | 103.3633 | 0.00 |
| 24/03/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 100.80 | 100.6062 | 100.7997 | 100.6062 | 0.00 |
| 24/03/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 99.68 | 99.4776 | 99.6775 | 99.4776 | 0.00 |
| 24/03/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 24/03/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 24/03/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 24/03/2016 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 7.26 | 92.7400 | 92.7400 | 92.7400 | 0.00 |
| 24/03/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.40 | 92.6200 | 92.6000 | 92.6200 | 0.00 |
| 24/03/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.45 | 92.5600 | 92.5500 | 92.5600 | 0.00 |
| 24/03/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.58 | 92.4300 | 92.4200 | 92.4300 | 0.00 |
| 24/03/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.63 | 92.3900 | 92.3700 | 92.3900 | 0.00 |
| 24/03/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.76 | 92.3000 | 92.2400 | 92.3000 | 0.00 |
| 24/03/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.94 | 92.1200 | 92.0600 | 92.1200 | 0.00 |
| 24/03/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.12 | 91.9600 | 91.8800 | 91.9600 | 0.00 |
| 24/03/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.25 | 91.7800 | 91.7500 | 91.7800 | 0.00 |
| 24/03/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.36 | 91.7200 | 91.6400 | 91.7200 | 0.00 |
| 24/03/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.44 | 91.6300 | 91.5600 | 91.6300 | 0.00 |
| 24/03/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 8.52 | 91.5300 | 91.4800 | 91.5300 | 0.00 |
| 24/03/2016 | R023 On 05-May-16 | | | Bond Future | 9.27 | 94.2278 | 93.9173 | 94.2278 | 8,731.00 |
| 24/03/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 5054 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 5005 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 5102 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R023 On 04-August-16 | | | Bond Future | 9.35 | 96.0323 | 95.7148 | 96.0323 | 0.00 |
| 24/03/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 368 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 5594 | 5 | 6 | 5 | 0.00 |
| 24/03/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 5552 | 5 | 6 | 5 | 0.00 |
| 24/03/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 5636 | 5 | 6 | 5 | 0.00 |
| 24/03/2016 | R023 On 03-November-16 | | | Bond Future | 9.43 | 93.9413 | 93.6176 | 93.9413 | 0.00 |
| 24/03/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 3303 | 4 | 3 | 4 | 0.00 |
| 24/03/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 3329 | 4 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 3355 | 4 | 3 | 4 | 0.00 |
| 24/03/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 1948 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 1931 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 1966 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R035 On 05-May-16 | | | Bond Future | 10.03 | 92.3620 | 92.0130 | 92.3620 | 4,494.00 |
| 24/03/2016 | R035 On 05-May-16 | 10.35 | Call | Bond Future | 2427 | 3 | 2 | 3 | 0.00 |
| 24/03/2016 | R035 On 05-May-16 | 10.37 | Call | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R035 On 05-May-16 | 10.36 | Call | Bond Future | 2501 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R035 On 05-May-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R035 On 05-May-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R035 On 05-May-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R035 On 04-August-16 | | | Bond Future | 10.10 | 94.1307 | 93.7740 | 94.1307 | 0.00 |
| 24/03/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 2060 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 1986 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | | | Bond Future | 9.40 | 111.6478 | 111.2984 | 111.6478 | 55,867.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 9.25 | Call | Bond Future | 1247 | 1 | 1 | 1 | 180.00 |
| 24/03/2016 | R186 On 05-May-16 | 9.89 | Call | Bond Future | 3881 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 9.96 | Call | Bond Future | 4251 | 5 | 4 | 5 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 9.86 | Call | Bond Future | 3727 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 311 | 0 | 0 | 0 | 180.00 |
| 24/03/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 429 | 1 | 0 | 1 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 7887 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 9.89 | Put | Bond Future | 560 | 1 | 1 | 1 | 180.00 |
| 24/03/2016 | R186 On 05-May-16 | 9.96 | Put | Bond Future | 465 | 0 | 0 | 0 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R186 On 05-May-16 | 9.86 | Put | Bond Future | 605 | 1 | 1 | 1 | 5,000.00 |
| 24/03/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 13929 | 14 | 14 | 14 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 7740 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 7814 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 4364 | 4 | 4 | 4 | 5,350.00 |
| 24/03/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 4980 | 5 | 5 | 5 | 1,900.00 |
| 24/03/2016 | R186 On 05-May-16 | 9.25 | Put | Bond Future | 2311 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | | | Bond Future | 9.47 | 108.4814 | 108.1242 | 108.4814 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 5157 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 7721 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 7660 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 7600 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 1624 | 2 | 2 | 2 | 6,500.00 |
| 24/03/2016 | R197 On 05-May-16 | | | Bond Future | 294.86 | 294.8794 | 294.8577 | 294.8794 | 2,264.00 |
| 24/03/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 5142 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 5152 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 5132 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R197 On 04-August-16 | | | Bond Future | 294.03 | 294.0536 | 294.0281 | 294.0536 | 0.00 |
| 24/03/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R202 On 05-May-16 | | | Bond Future | 241.63 | 240.6628 | 241.6321 | 240.6628 | 43,260.00 |
| 24/03/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 1170 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 6536 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 6543 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 6528 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R202 On 04-August-16 | | | Bond Future | 242.83 | 241.8406 | 242.8256 | 241.8406 | 0.00 |
| 24/03/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 5000 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 5005 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 5010 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 5429 | 6 | 5 | 6 | 0.00 |
| 24/03/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 5424 | 6 | 5 | 6 | 0.00 |
| 24/03/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 5434 | 6 | 5 | 6 | 0.00 |
| 24/03/2016 | R203 On 05-May-16 | | | Bond Future | 8.33 | 101.1913 | 101.1320 | 101.1913 | 53,939.00 |
| 24/03/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 1362 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 1374 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 04-August-16 | | | Bond Future | 8.48 | 103.1292 | 103.0676 | 103.1292 | 0.00 |
| 24/03/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 1318 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 1308 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 1327 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 03-November-16 | | | Bond Future | 8.68 | 100.9337 | 100.8707 | 100.9337 | 0.00 |
| 24/03/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 497 | 1 | 0 | 1 | 0.00 |
| 24/03/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 358 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 361 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R204 On 05-May-16 | | | Bond Future | 8.71 | 101.5403 | 101.4361 | 101.5403 | 33,412.00 |
| 24/03/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 2233 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 2210 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 2255 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R204 On 04-August-16 | | | Bond Future | 8.83 | 99.4434 | 99.3361 | 99.4434 | 0.00 |
| 24/03/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 2405 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 2387 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 2424 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R204 On 03-November-16 | | | Bond Future | 8.95 | 101.3497 | 101.2402 | 101.3497 | 0.00 |
| 24/03/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1286 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1308 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 809 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R207 On 05-May-16 | | | Bond Future | 8.89 | 97.3773 | 97.2415 | 97.3773 | 43,093.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 5 | 0 | 0 | 0 | 43.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 3187 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 3217 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 4078 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R207 On 04-August-16 | | | Bond Future | 8.99 | 95.5976 | 95.4581 | 95.5976 | 0.00 |
| 24/03/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 235 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 3094 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 3069 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | | | Bond Future | 9.15 | 95.8101 | 95.6617 | 95.8101 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1310 | 1 | 1 | 1 | 62.00 |
| 24/03/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 1687 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 1713 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 1700 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 1508 | 1 | 2 | 1 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 1496 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 1485 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R208 On 05-May-16 | | | Bond Future | 9.01 | 92.0916 | 91.9439 | 92.0916 | 46,623.00 |
| 24/03/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 3836 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 3873 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 3799 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R208 On 04-August-16 | | | Bond Future | 9.09 | 93.8551 | 93.7036 | 93.8551 | 0.00 |
| 24/03/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 4242 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 4210 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 4178 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R208 On 03-November-16 | | | Bond Future | 9.18 | 92.2512 | 92.0967 | 92.2512 | 0.00 |
| 24/03/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 2601 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 2643 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 1291 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R209 On 05-May-16 | | | Bond Future | 9.96 | 69.1133 | 68.8244 | 69.1133 | 29,713.00 |
| 24/03/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 120 | 0 | 0 | 0 | 6,700.00 |
| 24/03/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 4 | 0 | 0 | 0 | 6,700.00 |
| 24/03/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 6646 | 6 | 7 | 6 | 0.00 |
| 24/03/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 6715 | 6 | 7 | 6 | 0.00 |
| 24/03/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 12464 | 12 | 12 | 12 | 0.00 |
| 24/03/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 6785 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | | | Bond Future | 10.02 | 70.4369 | 70.1417 | 70.4369 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 5120 | 5 | 5 | 5 | 5,760.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 1868 | 2 | 2 | 2 | 5,760.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 6256 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 1576 | 1 | 2 | 1 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 6364 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 6310 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 4604 | 4 | 5 | 4 | 0.00 |
| 24/03/2016 | R209 On 03-November-16 | | | Bond Future | 10.07 | 68.6362 | 68.3352 | 68.6362 | 0.00 |
| 24/03/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 4408 | 5 | 4 | 5 | 0.00 |
| 24/03/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4475 | 5 | 4 | 5 | 0.00 |
| 24/03/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4441 | 5 | 4 | 5 | 0.00 |
| 24/03/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 3355 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 3327 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 3383 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R210 On 05-May-16 | | | Bond Future | 181.27 | 181.2826 | 181.2696 | 181.2826 | 1,554.00 |
| 24/03/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 3730 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 3740 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 3720 | 4 | 4 | 4 | 0.00 |
| 24/03/2016 | R210 On 04-August-16 | | | Bond Future | 184.75 | 184.7693 | 184.7538 | 184.7693 | 0.00 |
| 24/03/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 3254 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 3234 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R211 On 05-May-16 | | | Bond Future | 137.59 | 137.6017 | 137.5879 | 137.6017 | 62.00 |
| 24/03/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 1402 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 1412 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 1422 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R211 On 04-August-16 | | | Bond Future | 138.49 | 138.5100 | 138.4942 | 138.5100 | 0.00 |
| 24/03/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 1404 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R212 On 05-May-16 | | | Bond Future | 143.06 | 143.0703 | 143.0598 | 143.0703 | 3,778.00 |
| 24/03/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 1940 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 24/03/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 1930 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R212 On 04-August-16 | | | Bond Future | 143.90 | 143.9141 | 143.9015 | 143.9141 | 0.00 |
| 24/03/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 1462 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 1472 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 1482 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R213 On 05-May-16 | | | Bond Future | 9.82 | 79.8733 | 79.5483 | 79.8733 | 47,235.00 |
| 24/03/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 7498 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 7569 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 7428 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R213 On 04-August-16 | | | Bond Future | 9.89 | 81.4030 | 81.0708 | 81.4030 | 0.00 |
| 24/03/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 959 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 929 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 6972 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 6860 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 6916 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R213 On 03-November-16 | | | Bond Future | 9.95 | 79.4121 | 79.0734 | 79.4121 | 0.00 |
| 24/03/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 4662 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 4627 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 4593 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 3086 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 3140 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R214 On 05-May-16 | | | Bond Future | 10.07 | 69.1765 | 68.9132 | 69.1765 | 32,449.00 |
| 24/03/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 84 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 7694 | 7 | 8 | 7 | 0.00 |
| 24/03/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 7769 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 7845 | 8 | 8 | 8 | 0.00 |
| 24/03/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 5639 | 5 | 6 | 5 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | | | Bond Future | 10.13 | 70.5012 | 70.2321 | 70.5012 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 1098 | 1 | 1 | 1 | 1,300.00 |
| 24/03/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 7774 | 8 | 8 | 8 | 5,800.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 1032 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 293 | 0 | 0 | 0 | 1,300.00 |
| 24/03/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3710 | 4 | 4 | 4 | 5,800.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 7096 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 7215 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 6862 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 2590 | 2 | 3 | 2 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 7155 | 7 | 7 | 7 | 0.00 |
| 24/03/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 12027 | 12 | 12 | 12 | 0.00 |
| 24/03/2016 | R214 On 03-November-16 | | | Bond Future | 10.18 | 68.5550 | 68.2806 | 68.5550 | 0.00 |
| 24/03/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 4479 | 5 | 4 | 5 | 0.00 |
| 24/03/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 4547 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 4513 | 5 | 5 | 5 | 0.00 |
| 24/03/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 3546 | 3 | 4 | 3 | 0.00 |
| 24/03/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 3517 | 3 | 4 | 3 | 0.00 |
| 24/03/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 3488 | 3 | 3 | 3 | 0.00 |
| 24/03/2016 | R248 On 05-May-16 | | | Bond Future | 10.14 | 88.9493 | 88.5739 | 88.9493 | 62,502.00 |
| 24/03/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 24/03/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 10578 | 10 | 11 | 10 | 0.00 |
| 24/03/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 10677 | 10 | 11 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/03/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 10479 | 10 | 10 | 10 | 0.00 |
| 24/03/2016 | R248 On 04-August-16 | | | Bond Future | 10.20 | 90.6527 | 90.2691 | 90.6527 | 0.00 |
| 24/03/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 1176 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 1138 | 1 | 1 | 1 | 0.00 |
| 24/03/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 9584 | 9 | 10 | 9 | 0.00 |
| 24/03/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 9662 | 9 | 10 | 9 | 0.00 |
| 24/03/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 9741 | 9 | 10 | 9 | 0.00 |
| 24/03/2016 | R248 On 03-November-16 | | | Bond Future | 10.26 | 87.9513 | 87.5602 | 87.9513 | 0.00 |
| 24/03/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 5631 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 5589 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 5547 | 6 | 6 | 6 | 0.00 |
| 24/03/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 4628 | 4 | 5 | 4 | 0.00 |
| 24/03/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 4590 | 4 | 5 | 4 | 0.00 |
| 24/03/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 4665 | 5 | 5 | 5 | 0.00 |