



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/09/2016 TO: 19/09/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 2025 On 03-November-16 | | | Bond Future | 128.77 | 128.7682 | 128.7723 | 128.7682 | 3,044.00 |
| 19/09/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 448 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 03-November-16 | | | Bond Future | 8.99 | 93.9471 | 94.6098 | 93.9471 | 27,176.00 |
| 19/09/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 2447 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 2517 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 2586 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 02-February-17 | | | Bond Future | 9.02 | 91.7507 | 92.4243 | 91.7507 | 0.00 |
| 19/09/2016 | 2030 On 02-February-17 | 9.29 | Call | Bond Future | 1887 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | 2030 On 02-February-17 | 9.31 | Call | Bond Future | 2025 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | 2030 On 02-February-17 | 9.30 | Call | Bond Future | 1956 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | 2030 On 02-February-17 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 02-February-17 | 9.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 02-February-17 | 9.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 04-May-17 | | | Bond Future | 9.05 | 93.5923 | 94.2773 | 93.5923 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | 2030 On 04-May-17 | 9.34 | Call | Bond Future | 1992 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | 2030 On 04-May-17 | 9.33 | Call | Bond Future | 1924 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | 2030 On 04-May-17 | 9.32 | Call | Bond Future | 1855 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | 2030 On 04-May-17 | 9.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 04-May-17 | 9.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2030 On 04-May-17 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2032 On 03-November-16 | | | Bond Future | 9.09 | 93.2503 | 93.9616 | 93.2503 | 13,093.00 |
| 19/09/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 8656 | 8 | 9 | 8 | 0.00 |
| 19/09/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 8788 | 8 | 9 | 8 | 0.00 |
| 19/09/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 8722 | 8 | 9 | 8 | 0.00 |
| 19/09/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2032 On 02-February-17 | | | Bond Future | 9.13 | 95.0463 | 95.7696 | 95.0463 | 0.00 |
| 19/09/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 4563 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 4660 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 4611 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 1690 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 1716 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 1666 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2032 On 04-May-17 | | | Bond Future | 9.16 | 92.7930 | 93.5286 | 92.7930 | 0.00 |
| 19/09/2016 | 2032 On 04-May-17 | 9.46 | Call | Bond Future | 4998 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2032 On 04-May-17 | 9.45 | Call | Bond Future | 4954 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2032 On 04-May-17 | 9.44 | Call | Bond Future | 4910 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | 2032 On 04-May-17 | 9.45 | Put | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2032 On 04-May-17 | 9.46 | Put | Bond Future | 2771 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2032 On 04-May-17 | 9.44 | Put | Bond Future | 2830 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2033 On 03-November-16 | | | Bond Future | 108.12 | 108.1197 | 108.1233 | 108.1197 | 4,686.00 |
| 19/09/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 1047 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | 2037 On 03-November-16 | | | Bond Future | 9.27 | 94.6409 | 95.3364 | 94.6409 | 38,537.00 |
| 19/09/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 8679 | 8 | 9 | 8 | 0.00 |
| 19/09/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 8750 | 8 | 9 | 8 | 0.00 |
| 19/09/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 8820 | 8 | 9 | 8 | 0.00 |
| 19/09/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2037 On 02-February-17 | | | Bond Future | 9.31 | 92.2075 | 92.9146 | 92.2075 | 0.00 |
| 19/09/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 4971 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 5076 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 5023 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 2004 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 1975 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2037 On 04-May-17 | | | Bond Future | 9.34 | 94.0583 | 94.7774 | 94.0583 | 0.00 |
| 19/09/2016 | 2037 On 04-May-17 | 9.59 | Call | Bond Future | 5397 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2037 On 04-May-17 | 9.58 | Call | Bond Future | 5349 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2037 On 04-May-17 | 9.60 | Call | Bond Future | 5444 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2037 On 04-May-17 | 9.58 | Put | Bond Future | 3354 | 4 | 3 | 4 | 0.00 |
| 19/09/2016 | 2037 On 04-May-17 | 9.60 | Put | Bond Future | 3286 | 4 | 3 | 4 | 0.00 |
| 19/09/2016 | 2037 On 04-May-17 | 9.59 | Put | Bond Future | 3320 | 4 | 3 | 4 | 0.00 |
| 19/09/2016 | 2038 On 03-November-16 | | | Bond Future | 136.02 | 136.0144 | 136.0188 | 136.0144 | 20,753.00 |
| 19/09/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2040 On 03-November-16 | | | Bond Future | 9.28 | 99.0080 | 99.7589 | 99.0080 | 3,923.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 4407 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 4540 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 4473 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 737 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 697 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | 2040 On 02-February-17 | | | Bond Future | 9.32 | 96.4084 | 97.1718 | 96.4084 | 0.00 |
| 19/09/2016 | 2040 On 02-February-17 | 9.58 | Call | Bond Future | 4907 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | 2040 On 02-February-17 | 9.59 | Call | Bond Future | 4961 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2040 On 02-February-17 | 9.60 | Call | Bond Future | 5014 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | 2040 On 02-February-17 | 9.59 | Put | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2040 On 02-February-17 | 9.60 | Put | Bond Future | 2487 | 3 | 2 | 3 | 0.00 |
| 19/09/2016 | 2040 On 02-February-17 | 9.58 | Put | Bond Future | 2556 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2040 On 04-May-17 | | | Bond Future | 9.35 | 98.3435 | 99.1200 | 98.3435 | 0.00 |
| 19/09/2016 | 2040 On 04-May-17 | 9.62 | Call | Bond Future | 5986 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2040 On 04-May-17 | 9.63 | Call | Bond Future | 6037 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2040 On 04-May-17 | 9.64 | Call | Bond Future | 6089 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2040 On 04-May-17 | 9.63 | Put | Bond Future | 3556 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | 2040 On 04-May-17 | 9.64 | Put | Bond Future | 3521 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | 2040 On 04-May-17 | 9.62 | Put | Bond Future | 3593 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | 2044 On 03-November-16 | | | Bond Future | 9.29 | 96.2177 | 97.0269 | 96.2177 | 18,566.00 |
| 19/09/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 9769 | 9 | 10 | 9 | 0.00 |
| 19/09/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 9693 | 9 | 10 | 9 | 0.00 |
| 19/09/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 9844 | 9 | 10 | 9 | 0.00 |
| 19/09/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2044 On 02-February-17 | | | Bond Future | 9.33 | 93.6895 | 94.5124 | 93.6895 | 0.00 |
| 19/09/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 6024 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 6082 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 5966 | 5 | 6 | 5 | 0.00 |
| 19/09/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 2033 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 2005 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | 2044 On 04-May-17 | | | Bond Future | 9.36 | 95.5701 | 96.4073 | 95.5701 | 0.00 |
| 19/09/2016 | 2044 On 04-May-17 | 9.67 | Call | Bond Future | 6332 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2044 On 04-May-17 | 9.66 | Call | Bond Future | 6280 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2044 On 04-May-17 | 9.68 | Call | Bond Future | 6385 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2044 On 04-May-17 | 9.68 | Put | Bond Future | 3481 | 4 | 3 | 4 | 0.00 |
| 19/09/2016 | 2044 On 04-May-17 | 9.67 | Put | Bond Future | 3517 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | 2044 On 04-May-17 | 9.66 | Put | Bond Future | 3552 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | 2046 On 03-November-16 | | | Bond Future | 133.64 | 133.6348 | 133.6394 | 133.6348 | 17,594.00 |
| 19/09/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 3451 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 3431 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 3441 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | 2050 On 03-November-16 | | | Bond Future | 143.10 | 143.4347 | 143.1023 | 143.4347 | 21,644.00 |
| 19/09/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 6428 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 6438 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 6418 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | AL37 On 03-November-16 | | | Index Future | 507.48 | 505.8290 | 507.4820 | 505.8290 | 14.00 |
| 19/09/2016 | AL37 On 02-February-17 | | | Index Future | 517.25 | 515.5710 | 517.2450 | 515.5710 | 0.00 |
| 19/09/2016 | AL7T On 03-November-16 | | | Index Future | 589.87 | 586.2980 | 589.8710 | 586.2980 | 3.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | AL7T On 02-February-17 | | | Index Future | 601.22 | 597.5900 | 601.2190 | 597.5900 | 0.00 |
| 19/09/2016 | ALBI On 03-November-16 | | | Index Future | 539.14 | 535.6650 | 539.1350 | 535.6650 | 706.00 |
| 19/09/2016 | ALBI On 02-February-17 | | | Index Future | 549.51 | 545.9820 | 549.5070 | 545.9820 | 0.00 |
| 19/09/2016 | ALBI On 04-May-17 | | | Index Future | 560.51 | 556.9340 | 560.5140 | 556.9340 | 0.00 |
| 19/09/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C202 On 07-December-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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/09/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/09/2016 | EL28 On 03-November-16 | | | Bond Future | 130.46 | 130.4529 | 130.4590 | 130.4529 | 0.00 |
| 19/09/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 1701 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 1711 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 1691 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | EL28 On 02-February-17 | | | Bond Future | 132.98 | 132.9736 | 132.9773 | 132.9736 | 0.00 |
| 19/09/2016 | EL28 On 02-February-17 | 135.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 02-February-17 | 135.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 02-February-17 | 135.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 02-February-17 | 135.10 | Put | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | EL28 On 02-February-17 | 135.12 | Put | Bond Future | 2143 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | EL28 On 02-February-17 | 135.11 | Put | Bond Future | 2133 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | EL28 On 04-May-17 | | | Bond Future | 133.96 | 133.9637 | 133.9644 | 133.9637 | 0.00 |
| 19/09/2016 | EL28 On 04-May-17 | 137.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 04-May-17 | 137.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 04-May-17 | 137.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | EL28 On 04-May-17 | 137.90 | Put | Bond Future | 3936 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | EL28 On 04-May-17 | 137.91 | Put | Bond Future | 3946 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | EL28 On 04-May-17 | 137.92 | Put | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | ES33 On 03-November-16 | | | Bond Future | 10.15 | 79.3444 | 79.9253 | 79.3444 | 8,789.00 |
| 19/09/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 7239 | 7 | 7 | 7 | 0.00 |
| 19/09/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 7123 | 7 | 7 | 7 | 0.00 |
| 19/09/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 7181 | 7 | 7 | 7 | 0.00 |
| 19/09/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 02-February-17 | | | Bond Future | 10.22 | 80.8726 | 81.4631 | 80.8726 | 0.00 |
| 19/09/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 2517 | 2 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 2454 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 2391 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 04-May-17 | | | Bond Future | 10.28 | 78.7001 | 79.3006 | 78.7001 | 0.00 |
| 19/09/2016 | ES33 On 04-May-17 | 10.55 | Call | Bond Future | 1727 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | ES33 On 04-May-17 | 10.56 | Call | Bond Future | 1790 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | ES33 On 04-May-17 | 10.54 | Call | Bond Future | 1664 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | ES33 On 04-May-17 | 10.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 04-May-17 | 10.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES33 On 04-May-17 | 10.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | ES42 On 03-November-16 | | | Bond Future | 10.25 | 83.9421 | 84.5763 | 83.9421 | 8,777.00 |
| 19/09/2016 | ES42 On 02-February-17 | | | Bond Future | 10.32 | 85.5592 | 86.2040 | 85.5592 | 0.00 |
| 19/09/2016 | ES42 On 04-May-17 | | | Bond Future | 10.38 | 83.0128 | 83.6685 | 83.0128 | 0.00 |
| 19/09/2016 | GOVI On 03-November-16 | | | GOVI | 536.40 | 533.1600 | 536.3960 | 533.1600 | 420.00 |
| 19/09/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 602860 | 57 | 60 | 57 | 0.00 |
| 19/09/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 602660 | 57 | 60 | 57 | 0.00 |
| 19/09/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 602760 | 57 | 60 | 57 | 0.00 |
| 19/09/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 02-February-17 | | | GOVI | 546.72 | 543.4290 | 546.7150 | 543.4290 | 27.00 |
| 19/09/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 133950 | 10 | 13 | 10 | 0.00 |
| 19/09/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 133750 | 10 | 13 | 10 | 0.00 |
| 19/09/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 133850 | 10 | 13 | 10 | 0.00 |
| 19/09/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 04-May-17 | | | GOVI | 557.67 | 554.3300 | 557.6670 | 554.3300 | 0.00 |
| 19/09/2016 | GOVI On 04-May-17 | 262.20 | Call | GOVI | 2954670 | 292 | 295 | 292 | 0.00 |
| 19/09/2016 | GOVI On 04-May-17 | 262.19 | Call | GOVI | 2954770 | 292 | 295 | 292 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | GOVI On 04-May-17 | 262.18 | Call | GOVI | 2954870 | 292 | 295 | 292 | 0.00 |
| 19/09/2016 | GOVI On 04-May-17 | 262.19 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 04-May-17 | 262.20 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GOVI On 04-May-17 | 262.18 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/09/2016 | IGOV On 03-November-16 | | | Index Future | 249.86 | 249.8930 | 249.8620 | 249.8930 | 1,021.00 |
| 19/09/2016 | IGOV On 02-February-17 | | | Index Future | 254.68 | 254.7220 | 254.6840 | 254.7220 | 57.00 |
| 19/09/2016 | IGOV On 04-May-17 | | | Index Future | 259.80 | 259.8460 | 259.8010 | 259.8460 | 0.00 |
| 19/09/2016 | ILBI On 03-November-16 | | | Index Future | 677.28 | 677.3550 | 677.2810 | 677.3550 | 0.00 |
| 19/09/2016 | ILBI On 02-February-17 | | | Index Future | 690.42 | 690.4960 | 690.4170 | 690.4960 | 155.00 |
| 19/09/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.07 | 100.0720 | 100.0686 | 100.0720 | 0.00 |
| 19/09/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.02 | 100.0262 | 100.0216 | 100.0262 | 0.00 |
| 19/09/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.66 | 99.6749 | 99.6615 | 99.6749 | 0.00 |
| 19/09/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.73 | 99.7562 | 99.7300 | 99.7562 | 0.00 |
| 19/09/2016 | IS01 On 21-December-17 | | | Interest Rate Swap | 100.01 | 100.0458 | 100.0120 | 100.0458 | 0.00 |
| 19/09/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.04 | 100.0743 | 100.0376 | 100.0743 | 0.00 |
| 19/09/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.35 | 99.3907 | 99.3467 | 99.3907 | 0.00 |
| 19/09/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.03 | 99.0889 | 99.0339 | 99.0889 | 0.00 |
| 19/09/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.14 | 99.2195 | 99.1362 | 99.2195 | 0.00 |
| 19/09/2016 | IS02 On 21-December-18 | | | Interest Rate Swap | 99.66 | 99.7600 | 99.6600 | 99.7600 | 0.00 |
| 19/09/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.12 | 98.3789 | 98.1188 | 98.3789 | 0.00 |
| 19/09/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.46 | 97.7268 | 97.4593 | 97.7268 | 0.00 |
| 19/09/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 96.76 | 97.0418 | 96.7640 | 97.0418 | 0.00 |
| 19/09/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.04 | 97.3317 | 97.0408 | 97.3317 | 0.00 |
| 19/09/2016 | IS05 On 21-December-21 | | | Interest Rate Swap | 99.28 | 99.5711 | 99.2755 | 99.5711 | 0.00 |
| 19/09/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 97.89 | 98.3152 | 97.8865 | 98.3152 | 0.00 |
| 19/09/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 94.97 | 95.4083 | 94.9652 | 95.4083 | 0.00 |
| 19/09/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 93.73 | 94.1910 | 93.7347 | 94.1910 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 95.82 | 96.2847 | 95.8247 | 96.2847 | 0.00 |
| 19/09/2016 | IS10 On 21-December-26 | | | Interest Rate Swap | 99.48 | 99.9257 | 99.4773 | 99.9257 | 0.00 |
| 19/09/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 19/09/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 19/09/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 19/09/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 19/09/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.38 | 92.6200 | 92.6200 | 92.6200 | 10.00 |
| 19/09/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 92.5700 | 92.5700 | 0.00 |
| 19/09/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.45 | 92.5500 | 92.5500 | 92.5500 | 0.00 |
| 19/09/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.51 | 92.4900 | 92.4900 | 92.4900 | 0.00 |
| 19/09/2016 | JBAF On 18-January-17 | | | Jibar Tradeable Future | 7.53 | 92.4700 | 92.4700 | 92.4700 | 0.00 |
| 19/09/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.58 | 92.4200 | 92.4200 | 92.4200 | 0.00 |
| 19/09/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.59 | 92.4100 | 92.4100 | 92.4100 | 1,000.00 |
| 19/09/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.69 | 92.3100 | 92.3100 | 92.3100 | 0.00 |
| 19/09/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.71 | 92.2900 | 92.2900 | 92.2900 | 0.00 |
| 19/09/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.73 | 92.2700 | 92.2700 | 92.2700 | 0.00 |
| 19/09/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.73 | 92.2700 | 92.2700 | 92.2700 | 1,000.00 |
| 19/09/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 19/09/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 19/09/2016 | R023 On 03-November-16 | | | Bond Future | 8.31 | 98.3127 | 98.7280 | 98.3127 | 12,642.00 |
| 19/09/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 6450 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 6494 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 6537 | 6 | 7 | 6 | 0.00 |
| 19/09/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R023 On 02-February-17 | | | Bond Future | 8.35 | 100.2063 | 100.6276 | 100.2063 | 0.00 |
| 19/09/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 3029 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 2996 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 2964 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 699 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R023 On 04-May-17 | | | Bond Future | 8.36 | 98.2825 | 98.7100 | 98.2825 | 0.00 |
| 19/09/2016 | R023 On 04-May-17 | 8.59 | Call | Bond Future | 2565 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | R023 On 04-May-17 | 8.61 | Call | Bond Future | 2618 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | R023 On 04-May-17 | 8.60 | Call | Bond Future | 2591 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | R023 On 04-May-17 | 8.59 | Put | Bond Future | 1530 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R023 On 04-May-17 | 8.61 | Put | Bond Future | 1495 | 2 | 1 | 2 | 0.00 |
| 19/09/2016 | R023 On 04-May-17 | 8.60 | Put | Bond Future | 1513 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R035 On 03-November-16 | | | Bond Future | 9.19 | 98.1731 | 98.9151 | 98.1731 | 4,661.00 |
| 19/09/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 3199 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 3280 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 02-February-17 | | | Bond Future | 9.23 | 100.0640 | 100.8184 | 100.0640 | 0.00 |
| 19/09/2016 | R035 On 02-February-17 | 9.51 | Call | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R035 On 02-February-17 | 9.52 | Call | Bond Future | 2418 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R035 On 02-February-17 | 9.50 | Call | Bond Future | 2254 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | R035 On 02-February-17 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 02-February-17 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 02-February-17 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 04-May-17 | | | Bond Future | 9.26 | 97.5663 | 98.3335 | 97.5663 | 0.00 |
| 19/09/2016 | R035 On 04-May-17 | 9.53 | Call | Bond Future | 2233 | 1 | 2 | 1 | 0.00 |
| 19/09/2016 | R035 On 04-May-17 | 9.55 | Call | Bond Future | 2396 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R035 On 04-May-17 | 9.54 | Call | Bond Future | 2315 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R035 On 04-May-17 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 04-May-17 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R035 On 04-May-17 | 9.55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R186 On 03-November-16 | | | Bond Future | 8.62 | 115.7866 | 116.4855 | 115.7866 | 101,505.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.10 | Call | Bond Future | 3726 | 3 | 4 | 3 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 7186 | 7 | 7 | 7 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 5533 | 5 | 6 | 5 | 1,425.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.52 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.82 | Call | Bond Future | 2268 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 2908 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 4309 | 4 | 4 | 4 | 1,425.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.30 | Call | Bond Future | 568 | 0 | 1 | 0 | 150.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.90 | Call | Bond Future | 2653 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 3013 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 7507 | 7 | 8 | 7 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.90 | Put | Bond Future | 692 | 1 | 1 | 1 | 5,092.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.10 | Put | Bond Future | 368 | 1 | 0 | 1 | 108.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 577 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 560 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.30 | Put | Bond Future | 2944 | 4 | 3 | 4 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.52 | Put | Bond Future | 1871 | 2 | 2 | 2 | 150.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R186 On 03-November-16 | 8.82 | Put | Bond Future | 871 | 1 | 1 | 1 | 150.00 |
| 19/09/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | | | Bond Future | 8.66 | 112.7136 | 113.4238 | 112.7136 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 9.50 | Call | Bond Future | 6408 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.87 | Call | Bond Future | 3337 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 5874 | 5 | 6 | 5 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.60 | Call | Bond Future | 2314 | 2 | 2 | 2 | 7,000.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 3090 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.00 | Call | Bond Future | 809 | 1 | 1 | 1 | 7,000.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.37 | Call | Bond Future | 1614 | 1 | 2 | 1 | 500.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 3010 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 1782 | 2 | 2 | 2 | 750.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 3464 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 9.50 | Put | Bond Future | 660 | 1 | 1 | 1 | 13,500.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.87 | Put | Bond Future | 1849 | 2 | 2 | 2 | 500.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.60 | Put | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.37 | Put | Bond Future | 3672 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 2079 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 786 | 1 | 1 | 1 | 750.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.00 | Put | Bond Future | 5589 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 2020 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 3406 | 4 | 3 | 4 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 2049 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 1767 | 2 | 2 | 2 | 750.00 |
| 19/09/2016 | R186 On 04-May-17 | | | Bond Future | 8.68 | 114.9756 | 115.6974 | 114.9756 | 0.00 |
| 19/09/2016 | R186 On 04-May-17 | 8.90 | Call | Bond Future | 4063 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R186 On 04-May-17 | 8.91 | Call | Bond Future | 4103 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R186 On 04-May-17 | 8.89 | Call | Bond Future | 4023 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R186 On 04-May-17 | 8.89 | Put | Bond Future | 2580 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 04-May-17 | 8.90 | Put | Bond Future | 2552 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R186 On 04-May-17 | 8.91 | Put | Bond Future | 2524 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R197 On 03-November-16 | | | Bond Future | 302.33 | 302.3246 | 302.3341 | 302.3246 | 875.00 |
| 19/09/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R202 On 03-November-16 | | | Bond Future | 251.34 | 251.3347 | 251.3426 | 251.3347 | 36,009.00 |
| 19/09/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R202 On 03-November-16 | 253.86 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 2517 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 2527 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 2507 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R203 On 03-November-16 | | | Bond Future | 7.38 | 101.8402 | 101.9197 | 101.8402 | 30,174.00 |
| 19/09/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 1181 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 1197 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 02-February-17 | | | Bond Future | 7.23 | 103.8017 | 103.8808 | 103.8017 | 0.00 |
| 19/09/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 344 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 04-May-17 | | | Bond Future | 6.50 | 101.7097 | 101.7880 | 101.7097 | 0.00 |
| 19/09/2016 | R203 On 04-May-17 | 6.91 | Call | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 04-May-17 | 6.92 | Call | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 04-May-17 | 6.93 | Call | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 04-May-17 | 6.92 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 04-May-17 | 6.91 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R203 On 04-May-17 | 6.93 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 03-November-16 | | | Bond Future | 7.63 | 103.5702 | 103.7552 | 103.5702 | 31,477.00 |
| 19/09/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 2992 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 3029 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 3011 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 02-February-17 | | | Bond Future | 7.61 | 101.5246 | 101.7111 | 101.5246 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 1279 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 1293 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 04-May-17 | | | Bond Future | 7.53 | 103.5619 | 103.7498 | 103.5619 | 0.00 |
| 19/09/2016 | R204 On 04-May-17 | 7.90 | Call | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R204 On 04-May-17 | 7.92 | Call | Bond Future | 911 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R204 On 04-May-17 | 7.91 | Call | Bond Future | 901 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R204 On 04-May-17 | 7.91 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 04-May-17 | 7.92 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R204 On 04-May-17 | 7.90 | Put | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R207 On 03-November-16 | | | Bond Future | 7.86 | 100.3390 | 100.5825 | 100.3390 | 52,034.00 |
| 19/09/2016 | R207 On 03-November-16 | 7.94 | Call | Bond Future | 598 | 0 | 1 | 0 | 0.00 |
| 19/09/2016 | R207 On 03-November-16 | 7.93 | Call | Bond Future | 582 | 0 | 1 | 0 | 0.00 |
| 19/09/2016 | R207 On 03-November-16 | 7.95 | Call | Bond Future | 614 | 0 | 1 | 0 | 0.00 |
| 19/09/2016 | R207 On 03-November-16 | 7.95 | Put | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R207 On 03-November-16 | 7.94 | Put | Bond Future | 376 | 1 | 0 | 1 | 0.00 |
| 19/09/2016 | R207 On 03-November-16 | 7.93 | Put | Bond Future | 387 | 1 | 0 | 1 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | | | Bond Future | 7.86 | 98.6291 | 98.8753 | 98.6291 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2722 | 3 | 3 | 3 | 62.00 |
| 19/09/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 3432 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 3478 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 3455 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R207 On 04-May-17 | | | Bond Future | 7.84 | 100.6084 | 100.8573 | 100.6084 | 0.00 |
| 19/09/2016 | R207 On 04-May-17 | 8.20 | Call | Bond Future | 1412 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R207 On 04-May-17 | 8.22 | Call | Bond Future | 1443 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R207 On 04-May-17 | 8.21 | Call | Bond Future | 1428 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R207 On 04-May-17 | 8.22 | Put | Bond Future | 556 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R207 On 04-May-17 | 8.20 | Put | Bond Future | 572 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R207 On 04-May-17 | 8.21 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | | | Bond Future | 7.78 | 99.0658 | 99.3192 | 99.0658 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.19 | Call | Bond Future | 1527 | 1 | 2 | 1 | 51.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.40 | Call | Bond Future | 1836 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.39 | Call | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.41 | Call | Bond Future | 1851 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.39 | Put | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.41 | Put | Bond Future | 490 | 1 | 0 | 1 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.19 | Put | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R207 On 03-August-17 | 8.40 | Put | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 19/09/2016 | R208 On 03-November-16 | | | Bond Future | 8.03 | 95.7229 | 96.0338 | 95.7229 | 30,528.00 |
| 19/09/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 5248 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 5281 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 5314 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R208 On 02-February-17 | | | Bond Future | 8.05 | 97.5666 | 97.8817 | 97.5666 | 0.00 |
| 19/09/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 2334 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 2308 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 382 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R208 On 04-May-17 | | | Bond Future | 8.05 | 96.1201 | 96.4393 | 96.1201 | 0.00 |
| 19/09/2016 | R208 On 04-May-17 | 8.37 | Call | Bond Future | 1900 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R208 On 04-May-17 | 8.39 | Call | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R208 On 04-May-17 | 8.38 | Call | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R208 On 04-May-17 | 8.37 | Put | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R208 On 04-May-17 | 8.39 | Put | Bond Future | 856 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R208 On 04-May-17 | 8.38 | Put | Bond Future | 867 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R209 On 03-November-16 | | | Bond Future | 9.14 | 73.9726 | 74.5912 | 73.9726 | 37,840.00 |
| 19/09/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 7328 | 7 | 7 | 7 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 7447 | 7 | 7 | 7 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 7388 | 7 | 7 | 7 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.05 | Call | Bond Future | 1223 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.45 | Call | Bond Future | 2847 | 2 | 3 | 2 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 8.81 | Call | Bond Future | 617 | 1 | 1 | 1 | 345.00 |
| 19/09/2016 | R209 On 03-November-16 | 8.87 | Call | Bond Future | 743 | 1 | 1 | 1 | 250.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.42 | Call | Bond Future | 2701 | 2 | 3 | 2 | 120.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.04 | Call | Bond Future | 1192 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.34 | Call | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.45 | Put | Bond Future | 701 | 1 | 1 | 1 | 250.00 |
| 19/09/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.05 | Put | Bond Future | 1910 | 2 | 2 | 2 | 250.00 |
| 19/09/2016 | R209 On 03-November-16 | 8.81 | Put | Bond Future | 3086 | 4 | 3 | 4 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.04 | Put | Bond Future | 1952 | 2 | 2 | 2 | 345.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.42 | Put | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 8.87 | Put | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R209 On 03-November-16 | 9.34 | Put | Bond Future | 946 | 1 | 1 | 1 | 345.00 |
| 19/09/2016 | R209 On 02-February-17 | | | Bond Future | 9.18 | 75.3974 | 76.0264 | 75.3974 | 0.00 |
| 19/09/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 4172 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 4084 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 1648 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 1624 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R209 On 04-May-17 | | | Bond Future | 9.21 | 73.7584 | 74.3983 | 73.7584 | 0.00 |
| 19/09/2016 | R209 On 04-May-17 | 9.46 | Call | Bond Future | 4457 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R209 On 04-May-17 | 9.48 | Call | Bond Future | 4537 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | R209 On 04-May-17 | 9.47 | Call | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R209 On 04-May-17 | 9.46 | Put | Bond Future | 2698 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R209 On 04-May-17 | 9.47 | Put | Bond Future | 2670 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R209 On 04-May-17 | 9.48 | Put | Bond Future | 2642 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R210 On 03-November-16 | | | Bond Future | 186.79 | 186.7796 | 186.7858 | 186.7796 | 2,098.00 |
| 19/09/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 2114 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 2124 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R211 On 03-November-16 | | | Bond Future | 141.81 | 141.8017 | 141.8077 | 141.8017 | 56.00 |
| 19/09/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R212 On 03-November-16 | | | Bond Future | 148.06 | 148.0175 | 148.0588 | 148.0175 | 3,109.00 |
| 19/09/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R213 On 03-November-16 | | | Bond Future | 9.01 | 84.7056 | 85.3496 | 84.7056 | 42,521.00 |
| 19/09/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 7758 | 7 | 8 | 7 | 0.00 |
| 19/09/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 7879 | 7 | 8 | 7 | 0.00 |
| 19/09/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 7818 | 7 | 8 | 7 | 0.00 |
| 19/09/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R213 On 02-February-17 | | | Bond Future | 9.05 | 86.3371 | 86.9919 | 86.3371 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 3968 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 4056 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 1549 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 1503 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 1526 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R213 On 04-May-17 | | | Bond Future | 9.07 | 84.5158 | 85.1818 | 84.5158 | 0.00 |
| 19/09/2016 | R213 On 04-May-17 | 9.37 | Call | Bond Future | 4461 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R213 On 04-May-17 | 9.36 | Call | Bond Future | 4421 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R213 On 04-May-17 | 9.35 | Call | Bond Future | 4380 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R213 On 04-May-17 | 9.36 | Put | Bond Future | 2467 | 3 | 2 | 3 | 0.00 |
| 19/09/2016 | R213 On 04-May-17 | 9.37 | Put | Bond Future | 2440 | 3 | 2 | 3 | 0.00 |
| 19/09/2016 | R213 On 04-May-17 | 9.35 | Put | Bond Future | 2493 | 3 | 2 | 3 | 0.00 |
| 19/09/2016 | R214 On 03-November-16 | | | Bond Future | 9.22 | 74.4390 | 75.0515 | 74.4390 | 29,194.00 |
| 19/09/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 7877 | 7 | 8 | 7 | 0.00 |
| 19/09/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 7755 | 7 | 8 | 7 | 0.00 |
| 19/09/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 7816 | 7 | 8 | 7 | 0.00 |
| 19/09/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R214 On 02-February-17 | | | Bond Future | 9.25 | 75.8728 | 76.4955 | 75.8728 | 0.00 |
| 19/09/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 4649 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 4602 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 4696 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 1617 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 1594 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 1640 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R214 On 04-May-17 | | | Bond Future | 9.28 | 74.0953 | 74.7289 | 74.0953 | 0.00 |
| 19/09/2016 | R214 On 04-May-17 | 9.58 | Call | Bond Future | 4895 | 5 | 5 | 5 | 0.00 |
| 19/09/2016 | R214 On 04-May-17 | 9.56 | Call | Bond Future | 4810 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | R214 On 04-May-17 | 9.57 | Call | Bond Future | 4852 | 4 | 5 | 4 | 0.00 |
| 19/09/2016 | R214 On 04-May-17 | 9.56 | Put | Bond Future | 2756 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R214 On 04-May-17 | 9.57 | Put | Bond Future | 2727 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2016 | R214 On 04-May-17 | 9.58 | Put | Bond Future | 2698 | 3 | 3 | 3 | 0.00 |
| 19/09/2016 | R248 On 03-November-16 | | | Bond Future | 9.26 | 95.6635 | 96.4489 | 95.6635 | 61,912.00 |
| 19/09/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 10007 | 9 | 10 | 9 | 0.00 |
| 19/09/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 9930 | 9 | 10 | 9 | 0.00 |
| 19/09/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 9853 | 9 | 10 | 9 | 0.00 |
| 19/09/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 19/09/2016 | R248 On 02-February-17 | | | Bond Future | 9.30 | 97.5059 | 98.3046 | 97.5059 | 0.00 |
| 19/09/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 6311 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 6371 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 6432 | 6 | 6 | 6 | 0.00 |
| 19/09/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 2023 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 19/09/2016 | R248 On 04-May-17 | | | Bond Future | 9.33 | 95.0204 | 95.8328 | 95.0204 | 0.00 |
| 19/09/2016 | R248 On 04-May-17 | 9.67 | Call | Bond Future | 6703 | 6 | 7 | 6 | 0.00 |
| 19/09/2016 | R248 On 04-May-17 | 9.66 | Call | Bond Future | 6648 | 6 | 7 | 6 | 0.00 |
| 19/09/2016 | R248 On 04-May-17 | 9.65 | Call | Bond Future | 6594 | 6 | 7 | 6 | 0.00 |
| 19/09/2016 | R248 On 04-May-17 | 9.66 | Put | Bond Future | 3550 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R248 On 04-May-17 | 9.67 | Put | Bond Future | 3515 | 4 | 4 | 4 | 0.00 |
| 19/09/2016 | R248 On 04-May-17 | 9.65 | Put | Bond Future | 3587 | 4 | 4 | 4 | 0.00 |