



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 MONTHLY STATISTICS REPORT

For May 2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 1409 On 28-February-41 | | | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 2025 On 05-May-16 | | | Bond Future | 126.35 | 126.3111 | 126.3467 | 126.3111 | 0.00 |
| 05/05/2016 | 2025 On 05-May-16 | 126.00 | Call | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 05/05/2016 | 2025 On 05-May-16 | 126.01 | Call | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 05/05/2016 | 2025 On 05-May-16 | 125.99 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 05/05/2016 | 2025 On 05-May-16 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 05-May-16 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 05-May-16 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 04-August-16 | | | Bond Future | 127.64 | 127.4542 | 127.6433 | 127.4542 | 2,704.00 |
| 05/05/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 05/05/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 3783 | 4 | 3783 | 4 | 0.00 |
| 05/05/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 3773 | 4 | 3773 | 4 | 0.00 |
| 05/05/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 03-November-16 | | | Bond Future | 130.07 | 129.8822 | 130.0731 | 129.8822 | 0.00 |
| 05/05/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 05/05/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 05/05/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 05/05/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2030 On 05-May-16 | | | Bond Future | 9.59 | 90.4498 | 9.5900 | 90.4498 | 0.00 |
| 05/05/2016 | 2030 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2030 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2030 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2030 On 05-May-16 | 9.00 | Put | Bond Future | 4205 | 4 | 4205 | 4 | 0.00 |
| 05/05/2016 | 2030 On 05-May-16 | 8.99 | Put | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 05/05/2016 | 2030 On 05-May-16 | 9.01 | Put | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 05/05/2016 | 2030 On 04-August-16 | | | Bond Future | 9.62 | 88.1537 | 9.6249 | 88.1537 | 25,310.00 |
| 05/05/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 3606 | 4 | 3606 | 4 | 0.00 |
| 05/05/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2030 On 03-November-16 | | | Bond Future | 9.68 | 89.8260 | 9.6811 | 89.8260 | 0.00 |
| 05/05/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2030 On 03-November-16 | 9.35 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 05/05/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 05/05/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 05/05/2016 | 2032 On 05-May-16 | | | Bond Future | 9.72 | 89.3961 | 9.7200 | 89.3961 | 0.00 |
| 05/05/2016 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 5582 | 5 | 5582 | 5 | 0.00 |
| 05/05/2016 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 5422 | 5 | 5422 | 5 | 0.00 |
| 05/05/2016 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 5502 | 5 | 5502 | 5 | 0.00 |
| 05/05/2016 | 2032 On 04-August-16 | | | Bond Future | 9.75 | 91.0883 | 9.7482 | 91.0883 | 7,553.00 |
| 05/05/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 05/05/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 05/05/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 05/05/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 6414 | 6 | 6414 | 6 | 0.00 |
| 05/05/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 6350 | 6 | 6350 | 6 | 0.00 |
| 05/05/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 6286 | 6 | 6286 | 6 | 0.00 |
| 05/05/2016 | 2032 On 03-November-16 | | | Bond Future | 9.81 | 88.6573 | 9.8077 | 88.6573 | 0.00 |
| 05/05/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 5526 | 6 | 5526 | 6 | 0.00 |
| 05/05/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 5482 | 6 | 5482 | 6 | 0.00 |
| 05/05/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 5570 | 6 | 5570 | 6 | 0.00 |
| 05/05/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 05/05/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 05/05/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 05/05/2016 | 2032 On 02-February-17 | | | Bond Future | 9.86 | 90.4303 | 9.8606 | 90.4303 | 0.00 |
| 05/05/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 05/05/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 05/05/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 3285 | 3 | 3285 | 3 | 0.00 |
| 05/05/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 5782 | 6 | 5782 | 6 | 0.00 |
| 05/05/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 5695 | 6 | 5695 | 6 | 0.00 |
| 05/05/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 5738 | 6 | 5738 | 6 | 0.00 |
| 05/05/2016 | 2033 On 05-May-16 | | | Bond Future | 106.86 | 106.8327 | 106.8631 | 106.8327 | 0.00 |
| 05/05/2016 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 4463 | 4 | 4463 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 4473 | 4 | 4473 | 4 | 0.00 |
| 05/05/2016 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 4453 | 4 | 4453 | 4 | 0.00 |
| 05/05/2016 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 04-August-16 | | | Bond Future | 108.89 | 108.8639 | 108.8941 | 108.8639 | 3,915.00 |
| 05/05/2016 | 2033 On 04-August-16 | 104.99 | Call | Bond Future | 3904 | 4 | 3904 | 4 | 0.00 |
| 05/05/2016 | 2033 On 04-August-16 | 105.01 | Call | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 05/05/2016 | 2033 On 04-August-16 | 105.00 | Call | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 05/05/2016 | 2033 On 04-August-16 | 105.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 04-August-16 | 105.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 04-August-16 | 104.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 03-November-16 | | | Bond Future | 109.94 | 109.9151 | 109.9442 | 109.9151 | 0.00 |
| 05/05/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 05/05/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 05/05/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 05/05/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | | | Bond Future | 9.86 | 90.7054 | 9.8600 | 90.7054 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 9.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 9.67 | Put | Bond Future | 1527 | 1 | 1527 | 1 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 7259 | 7 | 7259 | 7 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 7169 | 7 | 7169 | 7 | 0.00 |
| 05/05/2016 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 7349 | 7 | 7349 | 7 | 0.00 |
| 05/05/2016 | 2037 On 04-August-16 | | | Bond Future | 9.89 | 88.1636 | 9.8888 | 88.1636 | 41,343.00 |
| 05/05/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 980 | 1 | 980 | 1 | 0.00 |
| 05/05/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 05/05/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 05/05/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 6244 | 6 | 6244 | 6 | 0.00 |
| 05/05/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 6310 | 6 | 6310 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 6177 | 6 | 6177 | 6 | 0.00 |
| 05/05/2016 | 2037 On 03-November-16 | | | Bond Future | 9.94 | 89.8361 | 9.9444 | 89.8361 | 0.00 |
| 05/05/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 5774 | 6 | 5774 | 6 | 0.00 |
| 05/05/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 5866 | 6 | 5866 | 6 | 0.00 |
| 05/05/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 5820 | 6 | 5820 | 6 | 0.00 |
| 05/05/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 05/05/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 2650 | 3 | 2650 | 3 | 0.00 |
| 05/05/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 2705 | 3 | 2705 | 3 | 0.00 |
| 05/05/2016 | 2037 On 02-February-17 | | | Bond Future | 9.99 | 87.3758 | 9.9945 | 87.3758 | 0.00 |
| 05/05/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 05/05/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 05/05/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 3785 | 4 | 3785 | 4 | 0.00 |
| 05/05/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 6389 | 6 | 6389 | 6 | 0.00 |
| 05/05/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 6341 | 6 | 6341 | 6 | 0.00 |
| 05/05/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 05/05/2016 | 2038 On 05-May-16 | | | Bond Future | 134.51 | 134.4693 | 134.5077 | 134.4693 | 0.00 |
| 05/05/2016 | 2038 On 05-May-16 | 130.99 | Call | Bond Future | 3518 | 3 | 3518 | 3 | 0.00 |
| 05/05/2016 | 2038 On 05-May-16 | 131.01 | Call | Bond Future | 3498 | 3 | 3498 | 3 | 0.00 |
| 05/05/2016 | 2038 On 05-May-16 | 131.00 | Call | Bond Future | 3508 | 3 | 3508 | 3 | 0.00 |
| 05/05/2016 | 2038 On 05-May-16 | 130.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2038 On 05-May-16 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2038 On 05-May-16 | 131.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2038 On 04-August-16 | | | Bond Future | 135.65 | 135.6103 | 135.6485 | 135.6103 | 22,243.00 |
| 05/05/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 6338 | 6 | 6338 | 6 | 0.00 |
| 05/05/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 6348 | 6 | 6348 | 6 | 0.00 |
| 05/05/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 6328 | 6 | 6328 | 6 | 0.00 |
| 05/05/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2038 On 03-November-16 | | | Bond Future | 138.23 | 138.1936 | 138.2306 | 138.1936 | 0.00 |
| 05/05/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 05/05/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 05/05/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 05/05/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2040 On 05-May-16 | | | Bond Future | 9.93 | 94.3513 | 9.9300 | 94.3513 | 0.00 |
| 05/05/2016 | 2040 On 05-May-16 | 9.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2040 On 05-May-16 | 9.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2040 On 05-May-16 | 9.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2040 On 05-May-16 | 9.50 | Put | Bond Future | 3746 | 3 | 3746 | 3 | 0.00 |
| 05/05/2016 | 2040 On 05-May-16 | 9.51 | Put | Bond Future | 3656 | 3 | 3656 | 3 | 0.00 |
| 05/05/2016 | 2040 On 05-May-16 | 9.49 | Put | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 05/05/2016 | 2040 On 04-August-16 | | | Bond Future | 9.95 | 91.6281 | 9.9541 | 91.6281 | 812.00 |
| 05/05/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1533 | 2 | 1533 | 2 | 0.00 |
| 05/05/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 05/05/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1506 | 2 | 1506 | 2 | 0.00 |
| 05/05/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 5409 | 5 | 5409 | 5 | 0.00 |
| 05/05/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 5471 | 5 | 5471 | 5 | 0.00 |
| 05/05/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 5534 | 6 | 5534 | 6 | 0.00 |
| 05/05/2016 | 2040 On 03-November-16 | | | Bond Future | 10.01 | 93.3664 | 10.0101 | 93.3664 | 0.00 |
| 05/05/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 05/05/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 05/05/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 05/05/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 5880 | 6 | 5880 | 6 | 0.00 |
| 05/05/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 5827 | 6 | 5827 | 6 | 0.00 |
| 05/05/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 5775 | 6 | 5775 | 6 | 0.00 |
| 05/05/2016 | 2044 On 05-May-16 | | | Bond Future | 9.97 | 91.2973 | 9.9700 | 91.2973 | 0.00 |
| 05/05/2016 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 8780 | 8 | 8780 | 8 | 0.00 |
| 05/05/2016 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 8978 | 9 | 8978 | 9 | 0.00 |
| 05/05/2016 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 8879 | 9 | 8879 | 9 | 0.00 |
| 05/05/2016 | 2044 On 04-August-16 | | | Bond Future | 9.99 | 88.6415 | 9.9930 | 88.6415 | 20,486.00 |
| 05/05/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 05/05/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 05/05/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 1423 | 1 | 1423 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 5756 | 6 | 5756 | 6 | 0.00 |
| 05/05/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 5821 | 6 | 5821 | 6 | 0.00 |
| 05/05/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 05/05/2016 | 2044 On 03-November-16 | | | Bond Future | 10.05 | 90.3231 | 10.0480 | 90.3231 | 0.00 |
| 05/05/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 6096 | 6 | 6096 | 6 | 0.00 |
| 05/05/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 6144 | 6 | 6144 | 6 | 0.00 |
| 05/05/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 6049 | 6 | 6049 | 6 | 0.00 |
| 05/05/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 05/05/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 05/05/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 3131 | 3 | 3131 | 3 | 0.00 |
| 05/05/2016 | 2044 On 02-February-17 | | | Bond Future | 10.10 | 87.7474 | 10.0980 | 87.7474 | 0.00 |
| 05/05/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 4123 | 4 | 4123 | 4 | 0.00 |
| 05/05/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 4088 | 4 | 4088 | 4 | 0.00 |
| 05/05/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 05/05/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 6841 | 7 | 6841 | 7 | 0.00 |
| 05/05/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 6892 | 7 | 6892 | 7 | 0.00 |
| 05/05/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 6944 | 7 | 6944 | 7 | 0.00 |
| 05/05/2016 | 2046 On 05-May-16 | | | Bond Future | 134.50 | 134.4625 | 134.5010 | 134.4625 | 0.00 |
| 05/05/2016 | 2046 On 05-May-16 | 129.99 | Call | Bond Future | 4511 | 4 | 4511 | 4 | 0.00 |
| 05/05/2016 | 2046 On 05-May-16 | 130.01 | Call | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 05/05/2016 | 2046 On 05-May-16 | 130.00 | Call | Bond Future | 4501 | 4 | 4501 | 4 | 0.00 |
| 05/05/2016 | 2046 On 05-May-16 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 05-May-16 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 05-May-16 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 04-August-16 | | | Bond Future | 137.06 | 137.0190 | 137.0571 | 137.0190 | 16,234.00 |
| 05/05/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 8057 | 8 | 8057 | 8 | 0.00 |
| 05/05/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 8047 | 8 | 8047 | 8 | 0.00 |
| 05/05/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 8037 | 8 | 8037 | 8 | 0.00 |
| 05/05/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 03-November-16 | | | Bond Future | 138.16 | 138.1186 | 138.1554 | 138.1186 | 0.00 |
| 05/05/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 05/05/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 1065 | 1 | 1065 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 05/05/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 05-May-16 | | | Bond Future | 145.51 | 145.4655 | 145.5070 | 145.4655 | 0.00 |
| 05/05/2016 | 2050 On 05-May-16 | 138.00 | Call | Bond Future | 7507 | 7 | 7507 | 7 | 0.00 |
| 05/05/2016 | 2050 On 05-May-16 | 137.99 | Call | Bond Future | 7517 | 7 | 7517 | 7 | 0.00 |
| 05/05/2016 | 2050 On 05-May-16 | 138.01 | Call | Bond Future | 7497 | 7 | 7497 | 7 | 0.00 |
| 05/05/2016 | 2050 On 05-May-16 | 138.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 05-May-16 | 138.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 05-May-16 | 137.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 04-August-16 | | | Bond Future | 146.18 | 146.6676 | 146.1764 | 146.6676 | 20,717.00 |
| 05/05/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 7056 | 8 | 7056 | 8 | 0.00 |
| 05/05/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 7036 | 8 | 7036 | 8 | 0.00 |
| 05/05/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 7046 | 8 | 7046 | 8 | 0.00 |
| 05/05/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 03-November-16 | | | Bond Future | 148.96 | 149.4616 | 148.9588 | 149.4616 | 0.00 |
| 05/05/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 571 | 0 | 571 | 0 | 0.00 |
| 05/05/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 581 | 0 | 581 | 0 | 0.00 |
| 05/05/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 561 | 0 | 561 | 0 | 0.00 |
| 05/05/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | AL37 On 05-May-16 | | | Index Future | 473.99 | 474.7360 | 473.9930 | 474.7360 | 0.00 |
| 05/05/2016 | AL37 On 04-August-16 | | | Index Future | 483.64 | 483.6250 | 483.6380 | 483.6250 | 16.00 |
| 05/05/2016 | AL37 On 03-November-16 | | | Index Future | 492.91 | 492.8980 | 492.9060 | 492.8980 | 0.00 |
| 05/05/2016 | AL7T On 05-May-16 | | | Index Future | 544.10 | 545.4430 | 544.0950 | 545.4430 | 0.00 |
| 05/05/2016 | AL7T On 04-August-16 | | | Index Future | 555.68 | 555.6560 | 555.6780 | 555.6560 | 9.00 |
| 05/05/2016 | AL7T On 03-November-16 | | | Index Future | 566.33 | 566.3100 | 566.3270 | 566.3100 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | ALBI On 05-May-16 | | | Index Future | 494.00 | 495.3100 | 494.0000 | 495.3100 | 0.00 |
| 05/05/2016 | ALBI On 04-August-16 | | | Index Future | 504.52 | 504.5840 | 504.5160 | 504.5840 | 627.00 |
| 05/05/2016 | ALBI On 03-November-16 | | | Index Future | 514.19 | 514.2590 | 514.1850 | 514.2590 | 0.00 |
| 05/05/2016 | ALBI On 02-February-17 | | | Index Future | 524.46 | 524.5370 | 524.4610 | 524.5370 | 0.00 |
| 05/05/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/05/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/05/2016 | EL28 On 05-May-16 | | | Bond Future | 128.74 | 128.7008 | 128.7390 | 128.7008 | 0.00 |
| 05/05/2016 | EL28 On 05-May-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 05-May-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 05-May-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 05-May-16 | 129.01 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 05/05/2016 | EL28 On 05-May-16 | 129.00 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 05/05/2016 | EL28 On 05-May-16 | 128.99 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 05/05/2016 | EL28 On 04-August-16 | | | Bond Future | 131.19 | 131.1477 | 131.1857 | 131.1477 | 0.00 |
| 05/05/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 05/05/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 4316 | 4 | 4316 | 4 | 0.00 |
| 05/05/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 4306 | 4 | 4306 | 4 | 0.00 |
| 05/05/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 03-November-16 | | | Bond Future | 132.01 | 131.9760 | 132.0129 | 131.9760 | 0.00 |
| 05/05/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 05/05/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 05/05/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 05/05/2016 | ES33 On 05-May-16 | | | Bond Future | 10.71 | 76.3310 | 10.7050 | 76.3310 | 0.00 |
| 05/05/2016 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 4568 | 4 | 4568 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 4637 | 4 | 4637 | 4 | 0.00 |
| 05/05/2016 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 4705 | 4 | 4705 | 4 | 0.00 |
| 05/05/2016 | ES33 On 04-August-16 | | | Bond Future | 10.76 | 77.7760 | 10.7604 | 77.7760 | 8,842.00 |
| 05/05/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 05/05/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 05/05/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 3279 | 3 | 3279 | 3 | 0.00 |
| 05/05/2016 | ES33 On 03-November-16 | | | Bond Future | 10.85 | 75.4587 | 10.8493 | 75.4587 | 0.00 |
| 05/05/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 2687 | 3 | 2687 | 3 | 0.00 |
| 05/05/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 05/05/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 2629 | 3 | 2629 | 3 | 0.00 |
| 05/05/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 02-February-17 | | | Bond Future | 10.94 | 76.9677 | 10.9352 | 76.9677 | 0.00 |
| 05/05/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 05/05/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 05/05/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 05/05/2016 | ES42 On 05-May-16 | | | Bond Future | 10.88 | 80.1394 | 10.8800 | 80.1394 | 0.00 |
| 05/05/2016 | ES42 On 04-August-16 | | | Bond Future | 10.93 | 81.6564 | 10.9305 | 81.6564 | 7,270.00 |
| 05/05/2016 | ES42 On 03-November-16 | | | Bond Future | 11.02 | 78.9428 | 11.0189 | 78.9428 | 0.00 |
| 05/05/2016 | GOVI On 05-May-16 | | | GOVI | 493.04 | 494.2760 | 493.0350 | 494.2760 | 0.00 |
| 05/05/2016 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 249550 | 24 | 249550 | 24 | 0.00 |
| 05/05/2016 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 249650 | 24 | 249650 | 24 | 0.00 |
| 05/05/2016 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 249750 | 24 | 249750 | 24 | 0.00 |
| 05/05/2016 | GOVI On 04-August-16 | | | GOVI | 503.45 | 503.5310 | 503.4490 | 503.5310 | 468.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 175610 | 17 | 175610 | 17 | 0.00 |
| 05/05/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 175410 | 17 | 175410 | 17 | 0.00 |
| 05/05/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 175510 | 17 | 175510 | 17 | 0.00 |
| 05/05/2016 | GOVI On 03-November-16 | | | GOVI | 513.10 | 513.1850 | 513.0970 | 513.1850 | 146.00 |
| 05/05/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 369870 | 37 | 369870 | 37 | 0.00 |
| 05/05/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 369770 | 37 | 369770 | 37 | 0.00 |
| 05/05/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 369670 | 37 | 369670 | 37 | 0.00 |
| 05/05/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 02-February-17 | | | GOVI | 523.35 | 523.4420 | 523.3510 | 523.4420 | 0.00 |
| 05/05/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 99890 | 10 | 99890 | 10 | 0.00 |
| 05/05/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 99790 | 10 | 99790 | 10 | 0.00 |
| 05/05/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 99690 | 10 | 99690 | 10 | 0.00 |
| 05/05/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/05/2016 | IGOV On 05-May-16 | | | Index Future | 244.16 | 244.0920 | 244.1620 | 244.0920 | 0.00 |
| 05/05/2016 | IGOV On 04-August-16 | | | Index Future | 248.68 | 248.6830 | 248.6810 | 248.6830 | 1,036.00 |
| 05/05/2016 | IGOV On 03-November-16 | | | Index Future | 253.47 | 253.4710 | 253.4660 | 253.4710 | 23.00 |
| 05/05/2016 | IGOV On 02-February-17 | | | Index Future | 258.55 | 258.5560 | 258.5520 | 258.5560 | 0.00 |
| 05/05/2016 | ILBI On 05-May-16 | | | Index Future | 661.00 | 660.9960 | 660.9960 | 660.9960 | 0.00 |
| 05/05/2016 | ILBI On 04-August-16 | | | Index Future | 673.19 | 673.1180 | 673.1850 | 673.1180 | 157.00 |
| 05/05/2016 | ILBI On 03-November-16 | | | Index Future | 685.80 | 685.7300 | 685.7980 | 685.7300 | 0.00 |
| 05/05/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.16 | 100.1550 | 100.1594 | 100.1550 | 0.00 |
| 05/05/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.20 | 100.1901 | 100.1976 | 100.1901 | 0.00 |
| 05/05/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.96 | 99.9471 | 99.9556 | 99.9471 | 0.00 |
| 05/05/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.59 | 100.5663 | 100.5854 | 100.5663 | 0.00 |
| 05/05/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.03 | 100.0203 | 100.0343 | 100.0203 | 0.00 |
| 05/05/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.87 | 99.8730 | 99.8722 | 99.8730 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 100.53 | 100.4843 | 100.5253 | 100.4843 | 0.00 |
| 05/05/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 100.02 | 99.9718 | 100.0157 | 99.9718 | 0.00 |
| 05/05/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 99.48 | 99.4276 | 99.4761 | 99.4276 | 0.00 |
| 05/05/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 102.59 | 102.4132 | 102.5880 | 102.4132 | 0.00 |
| 05/05/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 99.83 | 99.6565 | 99.8346 | 99.6565 | 0.00 |
| 05/05/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 98.72 | 98.5397 | 98.7201 | 98.5397 | 0.00 |
| 05/05/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/05/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 05/05/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 05/05/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 05/05/2016 | JBAF On 18-May-16 | | | Jibar Tradeable Future | 7.34 | 92.6600 | 7.3400 | 92.6600 | 0.00 |
| 05/05/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.42 | 92.5800 | 7.4200 | 92.5800 | 0.00 |
| 05/05/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.48 | 92.5200 | 7.4800 | 92.5200 | 0.00 |
| 05/05/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.55 | 92.4500 | 7.5500 | 92.4500 | 0.00 |
| 05/05/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.63 | 92.3700 | 7.6300 | 92.3700 | 0.00 |
| 05/05/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.57 | 92.4300 | 7.5700 | 92.4300 | 0.00 |
| 05/05/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.82 | 92.1800 | 7.8200 | 92.1800 | 0.00 |
| 05/05/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.94 | 92.0600 | 7.9400 | 92.0600 | 0.00 |
| 05/05/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.07 | 91.9300 | 8.0700 | 91.9300 | 0.00 |
| 05/05/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.17 | 91.8300 | 8.1700 | 91.8300 | 0.00 |
| 05/05/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.23 | 91.7700 | 8.2300 | 91.7700 | 0.00 |
| 05/05/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 8.29 | 91.7100 | 8.2900 | 91.7100 | 0.00 |
| 05/05/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 05/05/2016 | R023 On 05-May-16 | | | Bond Future | 9.01 | 95.3931 | 9.0050 | 95.3931 | 0.00 |
| 05/05/2016 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 3721 | 4 | 3721 | 4 | 0.00 |
| 05/05/2016 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 3670 | 3 | 3670 | 3 | 0.00 |
| 05/05/2016 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 05/05/2016 | R023 On 04-August-16 | | | Bond Future | 9.03 | 97.1988 | 9.0286 | 97.1988 | 6,100.00 |
| 05/05/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 05/05/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 05/05/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 333 | 0 | 333 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 05/05/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |
| 05/05/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 4016 | 4 | 4016 | 4 | 0.00 |
| 05/05/2016 | R023 On 03-November-16 | | | Bond Future | 9.09 | 95.1113 | 9.0934 | 95.1113 | 0.00 |
| 05/05/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 05/05/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |
| 05/05/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 05/05/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 05/05/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 05/05/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 05/05/2016 | R023 On 02-February-17 | | | Bond Future | 9.15 | 97.0130 | 9.1499 | 97.0130 | 0.00 |
| 05/05/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 05/05/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 05/05/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 05/05/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 3244 | 3 | 3244 | 3 | 0.00 |
| 05/05/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 05/05/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 05/05/2016 | R035 On 05-May-16 | | | Bond Future | 9.80 | 94.1396 | 9.8000 | 94.1396 | 0.00 |
| 05/05/2016 | R035 On 05-May-16 | 10.35 | Call | Bond Future | 4239 | 5 | 4239 | 5 | 0.00 |
| 05/05/2016 | R035 On 05-May-16 | 10.37 | Call | Bond Future | 4387 | 5 | 4387 | 5 | 0.00 |
| 05/05/2016 | R035 On 05-May-16 | 10.36 | Call | Bond Future | 4313 | 5 | 4313 | 5 | 0.00 |
| 05/05/2016 | R035 On 05-May-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 05-May-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 05-May-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 04-August-16 | | | Bond Future | 9.82 | 95.9216 | 9.8249 | 95.9216 | 5,341.00 |
| 05/05/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |
| 05/05/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 4097 | 4 | 4097 | 4 | 0.00 |
| 05/05/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 05/05/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 03-November-16 | | | Bond Future | 9.88 | 93.2392 | 9.8842 | 93.2392 | 0.00 |
| 05/05/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 03-November-16 | 9.57 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 2515 | 2 | 2515 | 2 | 0.00 |
| 05/05/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 2352 | 2 | 2352 | 2 | 0.00 |
| 05/05/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 2433 | 2 | 2433 | 2 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | | | Bond Future | 9.21 | 112.9232 | 9.2100 | 112.9232 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.25 | Call | Bond Future | 282 | 1 | 282 | 1 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.86 | Call | Bond Future | 4468 | 5 | 4468 | 5 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.96 | Call | Bond Future | 5133 | 5 | 5133 | 5 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.89 | Call | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 12581 | 12 | 12581 | 12 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 6324 | 6 | 6324 | 6 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 6401 | 6 | 6401 | 6 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 6477 | 6 | 6477 | 6 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.75 | Put | Bond Future | 3322 | 3 | 3322 | 3 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R186 On 05-May-16 | 8.85 | Put | Bond Future | 2588 | 2 | 2588 | 2 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | | | Bond Future | 9.23 | 109.7567 | 9.2312 | 109.7567 | 84,367.00 |
| 05/05/2016 | R186 On 04-August-16 | 9.60 | Call | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 559 | 1 | 559 | 1 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 5797 | 6 | 5797 | 6 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 9.40 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 9.25 | Call | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 9.60 | Put | Bond Future | 1294 | 1 | 1294 | 1 | 5,635.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 5884 | 6 | 5884 | 6 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 5763 | 6 | 5763 | 6 | 0.00 |
| 05/05/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 626 | 1 | 626 | 1 | 6,500.00 |
| 05/05/2016 | R186 On 04-August-16 | 9.40 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 5,000.00 |
| 05/05/2016 | R186 On 04-August-16 | 9.25 | Put | Bond Future | 2258 | 2 | 2258 | 2 | 1,000.00 |
| 05/05/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 5824 | 6 | 5824 | 6 | 0.00 |
| 05/05/2016 | R186 On 03-November-16 | | | Bond Future | 9.29 | 111.8388 | 9.2871 | 111.8388 | 0.00 |
| 05/05/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 05/05/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 05/05/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 2254 | 2 | 2254 | 2 | 0.00 |
| 05/05/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 4530 | 5 | 4530 | 5 | 0.00 |
| 05/05/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 4444 | 4 | 4444 | 4 | 0.00 |
| 05/05/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 4487 | 4 | 4487 | 4 | 0.00 |
| 05/05/2016 | R197 On 05-May-16 | | | Bond Future | 299.50 | 299.4194 | 299.5036 | 299.4194 | 0.00 |
| 05/05/2016 | R197 On 05-May-16 | 300.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 05-May-16 | 299.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 05-May-16 | 300.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 05-May-16 | 300.01 | Put | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 05/05/2016 | R197 On 05-May-16 | 300.00 | Put | Bond Future | 496 | 1 | 496 | 1 | 0.00 |
| 05/05/2016 | R197 On 05-May-16 | 299.99 | Put | Bond Future | 486 | 1 | 486 | 1 | 0.00 |
| 05/05/2016 | R197 On 04-August-16 | | | Bond Future | 298.71 | 298.6279 | 298.7114 | 298.6279 | 1,889.00 |
| 05/05/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 4751 | 5 | 4751 | 5 | 0.00 |
| 05/05/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 4731 | 5 | 4731 | 5 | 0.00 |
| 05/05/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 05/05/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 03-November-16 | | | Bond Future | 304.40 | 304.3166 | 304.3975 | 304.3166 | 0.00 |
| 05/05/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 05/05/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 05/05/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 05/05/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R197 On 03-November-16 | 303.56 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R202 On 05-May-16 | | | Bond Future | 249.70 | 249.6267 | 249.6977 | 249.6267 | 0.00 |
| 05/05/2016 | R202 On 05-May-16 | 246.99 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 05/05/2016 | R202 On 05-May-16 | 247.01 | Call | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 05/05/2016 | R202 On 05-May-16 | 247.00 | Call | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 05/05/2016 | R202 On 05-May-16 | 247.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R202 On 05-May-16 | 247.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R202 On 05-May-16 | 246.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R202 On 04-August-16 | | | Bond Future | 251.00 | 250.9287 | 250.9992 | 250.9287 | 36,980.00 |
| 05/05/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 9299 | 9 | 9299 | 9 | 0.00 |
| 05/05/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 9307 | 9 | 9307 | 9 | 0.00 |
| 05/05/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 9314 | 9 | 9314 | 9 | 0.00 |
| 05/05/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 05/05/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 05/05/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 05/05/2016 | R202 On 03-November-16 | | | Bond Future | 255.78 | 255.7088 | 255.7771 | 255.7088 | 0.00 |
| 05/05/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 05/05/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 05/05/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 05/05/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R203 On 05-May-16 | | | Bond Future | 7.98 | 101.6072 | 7.9800 | 101.6072 | 0.00 |
| 05/05/2016 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 05/05/2016 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 05/05/2016 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 05/05/2016 | R203 On 04-August-16 | | | Bond Future | 8.00 | 103.5305 | 7.9999 | 103.5305 | 58,097.00 |
| 05/05/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 05/05/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 05/05/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 05/05/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 05/05/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 807 | 1 | 807 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 05/05/2016 | R203 On 03-November-16 | | | Bond Future | 8.08 | 101.3225 | 8.0751 | 101.3225 | 0.00 |
| 05/05/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 05/05/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 740 | 1 | 740 | 1 | 0.00 |
| 05/05/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 734 | 1 | 734 | 1 | 0.00 |
| 05/05/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 05/05/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 05/05/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 05/05/2016 | R203 On 02-February-17 | | | Bond Future | 8.09 | 103.3485 | 8.0936 | 103.3485 | 0.00 |
| 05/05/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 05/05/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 05/05/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 05/05/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 05/05/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 05/05/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 05/05/2016 | R204 On 05-May-16 | | | Bond Future | 8.38 | 102.2807 | 8.3750 | 102.2807 | 0.00 |
| 05/05/2016 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 05/05/2016 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 1424 | 1 | 1424 | 1 | 0.00 |
| 05/05/2016 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 1471 | 1 | 1471 | 1 | 0.00 |
| 05/05/2016 | R204 On 04-August-16 | | | Bond Future | 8.42 | 100.1756 | 8.4164 | 100.1756 | 34,905.00 |
| 05/05/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 05/05/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 05/05/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 05/05/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 05/05/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 1570 | 2 | 1570 | 2 | 0.00 |
| 05/05/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |
| 05/05/2016 | R204 On 03-November-16 | | | Bond Future | 8.50 | 102.0759 | 8.4968 | 102.0759 | 0.00 |
| 05/05/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1662 | 2 | 1662 | 2 | 0.00 |
| 05/05/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 05/05/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 05/05/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 320 | 0 | 320 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 05/05/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 05/05/2016 | R204 On 02-February-17 | | | Bond Future | 8.55 | 100.0748 | 8.5545 | 100.0748 | 0.00 |
| 05/05/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 651 | 1 | 651 | 1 | 0.00 |
| 05/05/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 05/05/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 05/05/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 05/05/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 05/05/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | | | Bond Future | 8.61 | 98.1963 | 8.6100 | 98.1963 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 05/05/2016 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 05/05/2016 | R207 On 04-August-16 | | | Bond Future | 8.65 | 96.4107 | 8.6538 | 96.4107 | 76,765.00 |
| 05/05/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 05/05/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 05/05/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 05/05/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 05/05/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 05/05/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | | | Bond Future | 8.78 | 96.5605 | 8.7817 | 96.5605 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1540 | 2 | 1540 | 2 | 62.00 |
| 05/05/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 05/05/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 916 | 1 | 916 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R208 On 05-May-16 | | | Bond Future | 8.74 | 93.0871 | 8.7400 | 93.0871 | 0.00 |
| 05/05/2016 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 05/05/2016 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 05/05/2016 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 05/05/2016 | R208 On 04-August-16 | | | Bond Future | 8.77 | 94.8491 | 8.7707 | 94.8491 | 48,309.00 |
| 05/05/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 05/05/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 05/05/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 05/05/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 05/05/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 05/05/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 05/05/2016 | R208 On 03-November-16 | | | Bond Future | 8.84 | 93.2456 | 8.8370 | 93.2456 | 0.00 |
| 05/05/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 05/05/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 05/05/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 05/05/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 05/05/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 05/05/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 05/05/2016 | R208 On 02-February-17 | | | Bond Future | 8.89 | 95.1101 | 8.8902 | 95.1101 | 0.00 |
| 05/05/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 05/05/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 05/05/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 05/05/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 05/05/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 05/05/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | | | Bond Future | 9.75 | 70.4710 | 9.7450 | 70.4710 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 5136 | 5 | 5136 | 5 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 5284 | 5 | 5284 | 5 | 0.00 |
| 05/05/2016 | R209 On 05-May-16 | 8.25 | Put | Bond Future | 11075 | 11 | 11075 | 11 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | | | Bond Future | 9.77 | 71.8050 | 9.7654 | 71.8050 | 54,865.00 |
| 05/05/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 5784 | 6 | 5784 | 6 | 5,760.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.70 | Call | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 10.29 | Call | Bond Future | 4373 | 4 | 4373 | 4 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.40 | Call | Bond Future | 1303 | 1 | 1303 | 1 | 250.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 1822 | 2 | 1822 | 2 | 5,760.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 4461 | 4 | 4461 | 4 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 4564 | 5 | 4564 | 5 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 10.29 | Put | Bond Future | 1047 | 1 | 1047 | 1 | 250.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 4512 | 5 | 4512 | 5 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.70 | Put | Bond Future | 2556 | 3 | 2556 | 3 | 250.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.40 | Put | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 05/05/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 05/05/2016 | R209 On 03-November-16 | | | Bond Future | 9.82 | 70.0164 | 9.8173 | 70.0164 | 0.00 |
| 05/05/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 05/05/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4865 | 5 | 4865 | 5 | 0.00 |
| 05/05/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4826 | 5 | 4826 | 5 | 0.00 |
| 05/05/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 05/05/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 05/05/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 05/05/2016 | R209 On 02-February-17 | | | Bond Future | 9.86 | 71.4166 | 9.8631 | 71.4166 | 0.00 |
| 05/05/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 05/05/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 3093 | 3 | 3093 | 3 | 0.00 |
| 05/05/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 3066 | 3 | 3066 | 3 | 0.00 |
| 05/05/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 5245 | 5 | 5245 | 5 | 0.00 |
| 05/05/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 05/05/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 5164 | 5 | 5164 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R210 On 05-May-16 | | | Bond Future | 183.89 | 183.8370 | 183.8893 | 183.8370 | 0.00 |
| 05/05/2016 | R210 On 05-May-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 05-May-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 05-May-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 05-May-16 | 184.99 | Put | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 05/05/2016 | R210 On 05-May-16 | 185.00 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 05/05/2016 | R210 On 05-May-16 | 185.01 | Put | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 05/05/2016 | R210 On 04-August-16 | | | Bond Future | 187.38 | 187.3322 | 187.3841 | 187.3322 | 1,391.00 |
| 05/05/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 5884 | 6 | 5884 | 6 | 0.00 |
| 05/05/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 5864 | 6 | 5864 | 6 | 0.00 |
| 05/05/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 5874 | 6 | 5874 | 6 | 0.00 |
| 05/05/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 03-November-16 | | | Bond Future | 188.66 | 188.6106 | 188.6610 | 188.6106 | 0.00 |
| 05/05/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 05/05/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 05/05/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 05/05/2016 | R211 On 05-May-16 | | | Bond Future | 138.60 | 138.5675 | 138.6018 | 138.5675 | 0.00 |
| 05/05/2016 | R211 On 05-May-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R211 On 05-May-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R211 On 05-May-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R211 On 05-May-16 | 138.99 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 05/05/2016 | R211 On 05-May-16 | 139.00 | Put | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 05/05/2016 | R211 On 05-May-16 | 139.01 | Put | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 05/05/2016 | R211 On 04-August-16 | | | Bond Future | 139.49 | 139.4552 | 139.4891 | 139.4552 | 62.00 |
| 05/05/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 05/05/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 05/05/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 2409 | 2 | 2409 | 2 | 0.00 |
| 05/05/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R211 On 04-August-16 | 137.07 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R211 On 03-November-16 | | | Bond Future | 142.14 | 142.1118 | 142.1444 | 142.1118 | 0.00 |
| 05/05/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 05/05/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 05/05/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 05/05/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 05-May-16 | | | Bond Future | 145.07 | 145.0309 | 145.0716 | 145.0309 | 0.00 |
| 05/05/2016 | R212 On 05-May-16 | 145.01 | Call | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 05/05/2016 | R212 On 05-May-16 | 145.00 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 05/05/2016 | R212 On 05-May-16 | 144.99 | Call | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 05/05/2016 | R212 On 05-May-16 | 145.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 05-May-16 | 144.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 05-May-16 | 145.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 04-August-16 | | | Bond Future | 145.91 | 145.8710 | 145.9114 | 145.8710 | 3,880.00 |
| 05/05/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 3471 | 3 | 3471 | 3 | 0.00 |
| 05/05/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 3481 | 3 | 3481 | 3 | 0.00 |
| 05/05/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 3491 | 3 | 3491 | 3 | 0.00 |
| 05/05/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 03-November-16 | | | Bond Future | 148.69 | 148.6498 | 148.6889 | 148.6498 | 0.00 |
| 05/05/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 579 | 1 | 579 | 1 | 0.00 |
| 05/05/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 05/05/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 05/05/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R213 On 05-May-16 | | | Bond Future | 9.63 | 81.1124 | 9.6300 | 81.1124 | 0.00 |
| 05/05/2016 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 6155 | 6 | 6155 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 6229 | 6 | 6229 | 6 | 0.00 |
| 05/05/2016 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 6081 | 6 | 6081 | 6 | 0.00 |
| 05/05/2016 | R213 On 04-August-16 | | | Bond Future | 9.65 | 82.6478 | 9.6470 | 82.6478 | 44,354.00 |
| 05/05/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 05/05/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 05/05/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 05/05/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 5208 | 5 | 5208 | 5 | 0.00 |
| 05/05/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 5097 | 5 | 5097 | 5 | 0.00 |
| 05/05/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 5152 | 5 | 5152 | 5 | 0.00 |
| 05/05/2016 | R213 On 03-November-16 | | | Bond Future | 9.70 | 80.6647 | 9.7036 | 80.6647 | 0.00 |
| 05/05/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 05/05/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 5022 | 5 | 5022 | 5 | 0.00 |
| 05/05/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 4982 | 5 | 4982 | 5 | 0.00 |
| 05/05/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 05/05/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 05/05/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 05/05/2016 | R213 On 02-February-17 | | | Bond Future | 9.76 | 82.2776 | 9.7551 | 82.2776 | 0.00 |
| 05/05/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 05/05/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 05/05/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 05/05/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 5243 | 5 | 5243 | 5 | 0.00 |
| 05/05/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 5164 | 5 | 5164 | 5 | 0.00 |
| 05/05/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 5203 | 5 | 5203 | 5 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | | | Bond Future | 9.88 | 70.4319 | 9.8800 | 70.4319 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 6356 | 6 | 6356 | 6 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 6435 | 6 | 6435 | 6 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 6514 | 6 | 6514 | 6 | 0.00 |
| 05/05/2016 | R214 On 05-May-16 | 9.30 | Put | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | | | Bond Future | 9.89 | 71.7651 | 9.8944 | 71.7651 | 30,123.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 889 | 1 | 889 | 1 | 1,300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 8724 | 9 | 8724 | 9 | 5,800.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 786 | 1 | 786 | 1 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 136 | 0 | 136 | 0 | 1,300.00 |
| 05/05/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3985 | 4 | 3985 | 4 | 5,800.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 5346 | 5 | 5346 | 5 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 5463 | 5 | 5463 | 5 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 5405 | 5 | 5405 | 5 | 0.00 |
| 05/05/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 10333 | 10 | 10333 | 10 | 0.00 |
| 05/05/2016 | R214 On 03-November-16 | | | Bond Future | 9.95 | 69.8292 | 9.9480 | 69.8292 | 0.00 |
| 05/05/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 4827 | 5 | 4827 | 5 | 0.00 |
| 05/05/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 4905 | 5 | 4905 | 5 | 0.00 |
| 05/05/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 4866 | 5 | 4866 | 5 | 0.00 |
| 05/05/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 05/05/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 05/05/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 05/05/2016 | R214 On 02-February-17 | | | Bond Future | 10.00 | 71.2256 | 9.9973 | 71.2256 | 0.00 |
| 05/05/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 05/05/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 3190 | 3 | 3190 | 3 | 0.00 |
| 05/05/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 05/05/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 5453 | 5 | 5453 | 5 | 0.00 |
| 05/05/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 5495 | 6 | 5495 | 6 | 0.00 |
| 05/05/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 5411 | 5 | 5411 | 5 | 0.00 |
| 05/05/2016 | R248 On 05-May-16 | | | Bond Future | 9.97 | 90.3766 | 9.9650 | 90.3766 | 0.00 |
| 05/05/2016 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2016 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 9033 | 9 | 9033 | 9 | 0.00 |
| 05/05/2016 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 8931 | 9 | 8931 | 9 | 0.00 |
| 05/05/2016 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 9135 | 9 | 9135 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2016 | R248 On 04-August-16 | | | Bond Future | 9.99 | 92.0875 | 9.9876 | 92.0875 | 59,523.00 |
| 05/05/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 05/05/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 05/05/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 05/05/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 7572 | 8 | 7572 | 8 | 0.00 |
| 05/05/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 7649 | 8 | 7649 | 8 | 0.00 |
| 05/05/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 7728 | 8 | 7728 | 8 | 0.00 |
| 05/05/2016 | R248 On 03-November-16 | | | Bond Future | 10.04 | 89.3957 | 10.0444 | 89.3957 | 0.00 |
| 05/05/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 6090 | 6 | 6090 | 6 | 0.00 |
| 05/05/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 05/05/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 5995 | 6 | 5995 | 6 | 0.00 |
| 05/05/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 05/05/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 05/05/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 05/05/2016 | R248 On 02-February-17 | | | Bond Future | 10.10 | 91.1833 | 10.0970 | 91.1833 | 0.00 |
| 05/05/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 05/05/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 05/05/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 4255 | 4 | 4255 | 4 | 0.00 |
| 05/05/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 7033 | 7 | 7033 | 7 | 0.00 |
| 05/05/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 7086 | 7 | 7086 | 7 | 0.00 |
| 05/05/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 6981 | 7 | 6981 | 7 | 0.00 |