



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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | 2025 On 04-August-16 | | | Bond Future | 126.96 | 127.4360 | 126.9627 | 127.4360 | 3,004.00 |
| 20/05/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 3103 | 4 | 3103 | 4 | 0.00 |
| 20/05/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 3093 | 4 | 3093 | 4 | 0.00 |
| 20/05/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 3113 | 4 | 3113 | 4 | 0.00 |
| 20/05/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2025 On 03-November-16 | | | Bond Future | 129.40 | 129.8789 | 129.3964 | 129.8789 | 0.00 |
| 20/05/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 166 | 1 | 166 | 1 | 0.00 |
| 20/05/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 176 | 1 | 176 | 1 | 0.00 |
| 20/05/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 186 | 1 | 186 | 1 | 0.00 |
| 20/05/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2030 On 04-August-16 | | | Bond Future | 9.83 | 86.1929 | 9.8345 | 86.1929 | 25,310.00 |
| 20/05/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 20/05/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2030 On 03-November-16 | | | Bond Future | 9.90 | 87.8384 | 9.8959 | 87.8384 | 0.00 |
| 20/05/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2030 On 03-November-16 | 9.33 | Put | Bond Future | 3832 | 4 | 3832 | 4 | 0.00 |
| 20/05/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 20/05/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 3693 | 4 | 3693 | 4 | 0.00 |
| 20/05/2016 | 2032 On 04-August-16 | | | Bond Future | 9.96 | 89.0093 | 9.9579 | 89.0093 | 7,753.00 |
| 20/05/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 20/05/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 20/05/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 20/05/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 7488 | 8 | 7488 | 8 | 0.00 |
| 20/05/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 7417 | 8 | 7417 | 8 | 0.00 |
| 20/05/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 7559 | 8 | 7559 | 8 | 0.00 |
| 20/05/2016 | 2032 On 03-November-16 | | | Bond Future | 10.02 | 86.5492 | 10.0226 | 86.5492 | 0.00 |
| 20/05/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 4393 | 4 | 4393 | 4 | 0.00 |
| 20/05/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 4472 | 4 | 4472 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 20/05/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 20/05/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 2599 | 3 | 2599 | 3 | 0.00 |
| 20/05/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 20/05/2016 | 2032 On 02-February-17 | | | Bond Future | 10.08 | 88.2949 | 10.0803 | 88.2949 | 0.00 |
| 20/05/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 2560 | 2 | 2560 | 2 | 0.00 |
| 20/05/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 2612 | 2 | 2612 | 2 | 0.00 |
| 20/05/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 2586 | 2 | 2586 | 2 | 0.00 |
| 20/05/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 6571 | 7 | 6571 | 7 | 0.00 |
| 20/05/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 6619 | 7 | 6619 | 7 | 0.00 |
| 20/05/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 6523 | 7 | 6523 | 7 | 0.00 |
| 20/05/2016 | 2033 On 04-August-16 | | | Bond Future | 107.42 | 108.0047 | 107.4186 | 108.0047 | 3,924.00 |
| 20/05/2016 | 2033 On 04-August-16 | 104.99 | Call | Bond Future | 2429 | 3 | 2429 | 3 | 0.00 |
| 20/05/2016 | 2033 On 04-August-16 | 105.00 | Call | Bond Future | 2419 | 3 | 2419 | 3 | 0.00 |
| 20/05/2016 | 2033 On 04-August-16 | 105.01 | Call | Bond Future | 2409 | 3 | 2409 | 3 | 0.00 |
| 20/05/2016 | 2033 On 04-August-16 | 105.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2033 On 04-August-16 | 105.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2033 On 04-August-16 | 104.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2033 On 03-November-16 | | | Bond Future | 108.45 | 109.0523 | 108.4549 | 109.0523 | 0.00 |
| 20/05/2016 | 2033 On 03-November-16 | 109.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 705 | 0 | 705 | 0 | 0.00 |
| 20/05/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 715 | 0 | 715 | 0 | 0.00 |
| 20/05/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 725 | 0 | 725 | 0 | 0.00 |
| 20/05/2016 | 2037 On 04-August-16 | | | Bond Future | 10.06 | 86.2258 | 10.0623 | 86.2258 | 41,343.00 |
| 20/05/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 20/05/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 541 | 0 | 541 | 0 | 0.00 |
| 20/05/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 554 | 0 | 554 | 0 | 0.00 |
| 20/05/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 7152 | 8 | 7152 | 8 | 0.00 |
| 20/05/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 7079 | 8 | 7079 | 8 | 0.00 |
| 20/05/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 7225 | 8 | 7225 | 8 | 0.00 |
| 20/05/2016 | 2037 On 03-November-16 | | | Bond Future | 10.12 | 87.8720 | 10.1215 | 87.8720 | 0.00 |
| 20/05/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 4757 | 4 | 4757 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 4799 | 4 | 4799 | 4 | 0.00 |
| 20/05/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 4842 | 5 | 4842 | 5 | 0.00 |
| 20/05/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 20/05/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 20/05/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 20/05/2016 | 2037 On 02-February-17 | | | Bond Future | 10.18 | 85.3873 | 10.1750 | 85.3873 | 0.00 |
| 20/05/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 20/05/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 20/05/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 20/05/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 7071 | 7 | 7071 | 7 | 0.00 |
| 20/05/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 7020 | 7 | 7020 | 7 | 0.00 |
| 20/05/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 6968 | 7 | 6968 | 7 | 0.00 |
| 20/05/2016 | 2038 On 04-August-16 | | | Bond Future | 133.18 | 134.3092 | 133.1840 | 134.3092 | 22,289.00 |
| 20/05/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 3874 | 5 | 3874 | 5 | 0.00 |
| 20/05/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 3884 | 5 | 3884 | 5 | 0.00 |
| 20/05/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 3864 | 5 | 3864 | 5 | 0.00 |
| 20/05/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2038 On 04-August-16 | 129.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2038 On 03-November-16 | | | Bond Future | 135.74 | 136.8839 | 135.7370 | 136.8839 | 0.00 |
| 20/05/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/05/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/05/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/05/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 583 | 0 | 583 | 0 | 0.00 |
| 20/05/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 573 | 0 | 573 | 0 | 0.00 |
| 20/05/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 593 | 0 | 593 | 0 | 0.00 |
| 20/05/2016 | 2040 On 04-August-16 | | | Bond Future | 10.12 | 89.6947 | 10.1224 | 89.6947 | 812.00 |
| 20/05/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 20/05/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 20/05/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 20/05/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 6185 | 7 | 6185 | 7 | 0.00 |
| 20/05/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 6255 | 7 | 6255 | 7 | 0.00 |
| 20/05/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 6325 | 7 | 6325 | 7 | 0.00 |
| 20/05/2016 | 2040 On 03-November-16 | | | Bond Future | 10.18 | 91.4070 | 10.1820 | 91.4070 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 2460 | 2 | 2460 | 2 | 0.00 |
| 20/05/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 2490 | 2 | 2490 | 2 | 0.00 |
| 20/05/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 20/05/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 6554 | 7 | 6554 | 7 | 0.00 |
| 20/05/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 6440 | 7 | 6440 | 7 | 0.00 |
| 20/05/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 6497 | 7 | 6497 | 7 | 0.00 |
| 20/05/2016 | 2044 On 04-August-16 | | | Bond Future | 10.14 | 86.8317 | 10.1409 | 86.8317 | 20,486.00 |
| 20/05/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 20/05/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 20/05/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 20/05/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 6428 | 7 | 6428 | 7 | 0.00 |
| 20/05/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 6357 | 7 | 6357 | 7 | 0.00 |
| 20/05/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 6500 | 7 | 6500 | 7 | 0.00 |
| 20/05/2016 | 2044 On 03-November-16 | | | Bond Future | 10.20 | 88.4894 | 10.1989 | 88.4894 | 0.00 |
| 20/05/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 20/05/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 5116 | 5 | 5116 | 5 | 0.00 |
| 20/05/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 5027 | 5 | 5027 | 5 | 0.00 |
| 20/05/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 3279 | 4 | 3279 | 4 | 0.00 |
| 20/05/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 3313 | 4 | 3313 | 4 | 0.00 |
| 20/05/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 3346 | 4 | 3346 | 4 | 0.00 |
| 20/05/2016 | 2044 On 02-February-17 | | | Bond Future | 10.25 | 85.8921 | 10.2514 | 85.8921 | 0.00 |
| 20/05/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 3436 | 3 | 3436 | 3 | 0.00 |
| 20/05/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 3404 | 3 | 3404 | 3 | 0.00 |
| 20/05/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 3467 | 3 | 3467 | 3 | 0.00 |
| 20/05/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 7451 | 8 | 7451 | 8 | 0.00 |
| 20/05/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 7396 | 8 | 7396 | 8 | 0.00 |
| 20/05/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 7506 | 8 | 7506 | 8 | 0.00 |
| 20/05/2016 | 2046 On 04-August-16 | | | Bond Future | 132.11 | 133.5053 | 132.1144 | 133.5053 | 16,290.00 |
| 20/05/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 3114 | 5 | 3114 | 5 | 0.00 |
| 20/05/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 3104 | 4 | 3104 | 4 | 0.00 |
| 20/05/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 3094 | 4 | 3094 | 4 | 0.00 |
| 20/05/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2046 On 04-August-16 | 129.00 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | 2046 On 03-November-16 | | | Bond Future | 133.14 | 134.5536 | 133.1360 | 134.5536 | 0.00 |
| 20/05/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 3954 | 3 | 3954 | 3 | 0.00 |
| 20/05/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 3934 | 3 | 3934 | 3 | 0.00 |
| 20/05/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 3944 | 3 | 3944 | 3 | 0.00 |
| 20/05/2016 | 2050 On 04-August-16 | | | Bond Future | 140.92 | 142.2416 | 140.9239 | 142.2416 | 20,765.00 |
| 20/05/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 1804 | 3 | 1804 | 3 | 0.00 |
| 20/05/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 1784 | 3 | 1784 | 3 | 0.00 |
| 20/05/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 1794 | 3 | 1794 | 3 | 0.00 |
| 20/05/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2050 On 04-August-16 | 139.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2050 On 03-November-16 | | | Bond Future | 143.63 | 144.9685 | 143.6252 | 144.9685 | 0.00 |
| 20/05/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 5905 | 5 | 5905 | 5 | 0.00 |
| 20/05/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 5915 | 5 | 5915 | 5 | 0.00 |
| 20/05/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 5895 | 5 | 5895 | 5 | 0.00 |
| 20/05/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | AL37 On 04-August-16 | | | Index Future | 480.99 | 479.7360 | 480.9850 | 479.7360 | 22.00 |
| 20/05/2016 | AL37 On 03-November-16 | | | Index Future | 490.27 | 488.9920 | 490.2650 | 488.9920 | 0.00 |
| 20/05/2016 | AL7T On 04-August-16 | | | Index Future | 548.82 | 546.5770 | 548.8200 | 546.5770 | 10.00 |
| 20/05/2016 | AL7T On 03-November-16 | | | Index Future | 559.41 | 557.1230 | 559.4090 | 557.1230 | 0.00 |
| 20/05/2016 | ALBI On 04-August-16 | | | Index Future | 498.87 | 496.5780 | 498.8690 | 496.5780 | 617.00 |
| 20/05/2016 | ALBI On 03-November-16 | | | Index Future | 508.49 | 506.1600 | 508.4940 | 506.1600 | 0.00 |
| 20/05/2016 | ALBI On 02-February-17 | | | Index Future | 518.75 | 516.3620 | 518.7460 | 516.3620 | 0.00 |
| 20/05/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C023 On 28-February-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/05/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/05/2016 | EL28 On 04-August-16 | | | Bond Future | 131.16 | 131.5275 | 131.1601 | 131.5275 | 0.00 |
| 20/05/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 4300 | 5 | 4300 | 5 | 0.00 |
| 20/05/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 4290 | 5 | 4290 | 5 | 0.00 |
| 20/05/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 4280 | 5 | 4280 | 5 | 0.00 |
| 20/05/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | EL28 On 03-November-16 | | | Bond Future | 132.00 | 132.3787 | 132.0041 | 132.3787 | 0.00 |
| 20/05/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 20/05/2016 | EL28 On 03-November-16 | 132.16 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 20/05/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 20/05/2016 | ES33 On 04-August-16 | | | Bond Future | 10.93 | 76.2647 | 10.9298 | 76.2647 | 8,932.00 |
| 20/05/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 4389 | 5 | 4389 | 5 | 0.00 |
| 20/05/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 4256 | 5 | 4256 | 5 | 0.00 |
| 20/05/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 4322 | 5 | 4322 | 5 | 0.00 |
| 20/05/2016 | ES33 On 03-November-16 | | | Bond Future | 11.02 | 73.9276 | 11.0229 | 73.9276 | 0.00 |
| 20/05/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 1692 | 1 | 1692 | 1 | 0.00 |
| 20/05/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 1576 | 1 | 1576 | 1 | 0.00 |
| 20/05/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 1634 | 1 | 1634 | 1 | 0.00 |
| 20/05/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 02-February-17 | | | Bond Future | 11.11 | 75.4186 | 11.1125 | 75.4186 | 0.00 |
| 20/05/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 3130 | 4 | 3130 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 3067 | 4 | 3067 | 4 | 0.00 |
| 20/05/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 3193 | 4 | 3193 | 4 | 0.00 |
| 20/05/2016 | ES42 On 04-August-16 | | | Bond Future | 11.08 | 80.0991 | 11.0846 | 80.0991 | 7,270.00 |
| 20/05/2016 | ES42 On 03-November-16 | | | Bond Future | 11.18 | 77.3654 | 11.1767 | 77.3654 | 0.00 |
| 20/05/2016 | GOVI On 04-August-16 | | | GOVI | 498.04 | 495.8950 | 498.0360 | 495.8950 | 463.00 |
| 20/05/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 229740 | 25 | 229740 | 25 | 0.00 |
| 20/05/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 229540 | 25 | 229540 | 25 | 0.00 |
| 20/05/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 229640 | 25 | 229640 | 25 | 0.00 |
| 20/05/2016 | GOVI On 03-November-16 | | | GOVI | 507.65 | 505.4630 | 507.6450 | 505.4630 | 146.00 |
| 20/05/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 315350 | 29 | 315350 | 29 | 0.00 |
| 20/05/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 315250 | 29 | 315250 | 29 | 0.00 |
| 20/05/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 315150 | 29 | 315150 | 29 | 0.00 |
| 20/05/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 02-February-17 | | | GOVI | 517.88 | 515.6510 | 517.8800 | 515.6510 | 0.00 |
| 20/05/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 154500 | 18 | 154500 | 18 | 0.00 |
| 20/05/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 154600 | 18 | 154600 | 18 | 0.00 |
| 20/05/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 154400 | 18 | 154400 | 18 | 0.00 |
| 20/05/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/05/2016 | IGOV On 04-August-16 | | | Index Future | 245.70 | 246.9830 | 245.6950 | 246.9830 | 1,033.00 |
| 20/05/2016 | IGOV On 03-November-16 | | | Index Future | 250.46 | 251.7690 | 250.4560 | 251.7690 | 23.00 |
| 20/05/2016 | IGOV On 02-February-17 | | | Index Future | 255.52 | 256.8620 | 255.5240 | 256.8620 | 0.00 |
| 20/05/2016 | ILBI On 04-August-16 | | | Index Future | 666.96 | 670.0140 | 666.9590 | 670.0140 | 157.00 |
| 20/05/2016 | ILBI On 03-November-16 | | | Index Future | 679.69 | 682.8050 | 679.6920 | 682.8050 | 0.00 |
| 20/05/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.11 | 100.1220 | 100.1081 | 100.1220 | 0.00 |
| 20/05/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.15 | 100.1742 | 100.1463 | 100.1742 | 0.00 |
| 20/05/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.93 | 99.9718 | 99.9295 | 99.9718 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.60 | 100.6860 | 100.5989 | 100.6860 | 0.00 |
| 20/05/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 100.07 | 100.1797 | 100.0745 | 100.1797 | 0.00 |
| 20/05/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.95 | 100.0742 | 99.9531 | 100.0742 | 0.00 |
| 20/05/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 100.96 | 101.2834 | 100.9579 | 101.2834 | 0.00 |
| 20/05/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 100.49 | 100.8192 | 100.4867 | 100.8192 | 0.00 |
| 20/05/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 99.98 | 100.3228 | 99.9779 | 100.3228 | 0.00 |
| 20/05/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 103.27 | 103.7782 | 103.2723 | 103.7782 | 0.00 |
| 20/05/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 100.55 | 101.0736 | 100.5457 | 101.0736 | 0.00 |
| 20/05/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 99.46 | 99.9978 | 99.4572 | 99.9978 | 0.00 |
| 20/05/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/05/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 20/05/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 20/05/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 20/05/2016 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 7.4300 | 92.5700 | 0.00 |
| 20/05/2016 | JBAF On 20-July-16 | | | Jibar Tradeable Future | 7.48 | 92.5200 | 7.4800 | 92.5200 | 0.00 |
| 20/05/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.61 | 92.3900 | 7.6100 | 92.3900 | 0.00 |
| 20/05/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 20/05/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.80 | 92.2000 | 7.8000 | 92.2000 | 0.00 |
| 20/05/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.83 | 92.1700 | 7.8300 | 92.1700 | 0.00 |
| 20/05/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.97 | 92.0300 | 7.9700 | 92.0300 | 0.00 |
| 20/05/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 8.16 | 91.8400 | 8.1600 | 91.8400 | 0.00 |
| 20/05/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 20/05/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 8.4000 | 91.6000 | 0.00 |
| 20/05/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 8.47 | 91.5300 | 8.4700 | 91.5300 | 0.00 |
| 20/05/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 8.53 | 91.4700 | 8.5300 | 91.4700 | 0.00 |
| 20/05/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 20/05/2016 | R023 On 04-August-16 | | | Bond Future | 9.17 | 96.2125 | 9.1730 | 96.2125 | 7,533.00 |
| 20/05/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 20/05/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 20/05/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 20/05/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 4576 | 5 | 4576 | 5 | 0.00 |
| 20/05/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 4620 | 5 | 4620 | 5 | 0.00 |
| 20/05/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 20/05/2016 | R023 On 03-November-16 | | | Bond Future | 9.24 | 94.1175 | 9.2425 | 94.1175 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 20/05/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 3384 | 3 | 3384 | 3 | 0.00 |
| 20/05/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 3355 | 3 | 3355 | 3 | 0.00 |
| 20/05/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 1151 | 1 | 1151 | 1 | 0.00 |
| 20/05/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 20/05/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 20/05/2016 | R023 On 02-February-17 | | | Bond Future | 9.30 | 96.0155 | 9.3032 | 96.0155 | 0.00 |
| 20/05/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 20/05/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 1619 | 1 | 1619 | 1 | 0.00 |
| 20/05/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 1603 | 1 | 1603 | 1 | 0.00 |
| 20/05/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 20/05/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |
| 20/05/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 3590 | 4 | 3590 | 4 | 0.00 |
| 20/05/2016 | R035 On 04-August-16 | | | Bond Future | 10.01 | 93.8815 | 10.0093 | 93.8815 | 5,341.00 |
| 20/05/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 2578 | 2 | 2578 | 2 | 0.00 |
| 20/05/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 2652 | 2 | 2652 | 2 | 0.00 |
| 20/05/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 2726 | 2 | 2726 | 2 | 0.00 |
| 20/05/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R035 On 03-November-16 | | | Bond Future | 10.07 | 91.1713 | 10.0729 | 91.1713 | 0.00 |
| 20/05/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 20/05/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 3976 | 5 | 3976 | 5 | 0.00 |
| 20/05/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | | | Bond Future | 9.44 | 107.8813 | 9.4369 | 107.8813 | 90,973.00 |
| 20/05/2016 | R186 On 04-August-16 | 9.60 | Call | Bond Future | 2716 | 2 | 2716 | 2 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 4518 | 4 | 4518 | 4 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 9.25 | Call | Bond Future | 1531 | 1 | 1531 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R186 On 04-August-16 | 9.40 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 9.60 | Put | Bond Future | 1610 | 2 | 1610 | 2 | 5,635.00 |
| 20/05/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 7000 | 7 | 7000 | 7 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 765 | 1 | 765 | 1 | 6,500.00 |
| 20/05/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 6867 | 7 | 6867 | 7 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 6933 | 7 | 6933 | 7 | 0.00 |
| 20/05/2016 | R186 On 04-August-16 | 9.25 | Put | Bond Future | 2818 | 3 | 2818 | 3 | 1,000.00 |
| 20/05/2016 | R186 On 04-August-16 | 9.40 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 5,000.00 |
| 20/05/2016 | R186 On 03-November-16 | | | Bond Future | 9.50 | 109.9407 | 9.4989 | 109.9407 | 0.00 |
| 20/05/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 1606 | 1 | 1606 | 1 | 0.00 |
| 20/05/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 1584 | 1 | 1584 | 1 | 0.00 |
| 20/05/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 1629 | 1 | 1629 | 1 | 0.00 |
| 20/05/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 5345 | 6 | 5345 | 6 | 0.00 |
| 20/05/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 5297 | 6 | 5297 | 6 | 0.00 |
| 20/05/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 5249 | 6 | 5249 | 6 | 0.00 |
| 20/05/2016 | R197 On 04-August-16 | | | Bond Future | 298.65 | 298.5678 | 298.6500 | 298.5678 | 1,878.00 |
| 20/05/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 4670 | 5 | 4670 | 5 | 0.00 |
| 20/05/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 4690 | 5 | 4690 | 5 | 0.00 |
| 20/05/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 4680 | 5 | 4680 | 5 | 0.00 |
| 20/05/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R197 On 03-November-16 | | | Bond Future | 304.37 | 304.2910 | 304.3744 | 304.2910 | 0.00 |
| 20/05/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 814 | 1 | 814 | 1 | 0.00 |
| 20/05/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 20/05/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 20/05/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R197 On 03-November-16 | 303.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R202 On 04-August-16 | | | Bond Future | 246.94 | 249.5954 | 246.9414 | 249.5954 | 37,089.00 |
| 20/05/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 6084 | 8 | 6084 | 8 | 0.00 |
| 20/05/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 6091 | 8 | 6091 | 8 | 0.00 |
| 20/05/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 6097 | 8 | 6097 | 8 | 0.00 |
| 20/05/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 2399 | 2 | 2399 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 2403 | 2 | 2403 | 2 | 0.00 |
| 20/05/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 2395 | 2 | 2395 | 2 | 0.00 |
| 20/05/2016 | R202 On 03-November-16 | | | Bond Future | 251.67 | 254.3798 | 251.6748 | 254.3798 | 0.00 |
| 20/05/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/05/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/05/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 20/05/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 2185 | 0 | 2185 | 0 | 0.00 |
| 20/05/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 2195 | 0 | 2195 | 0 | 0.00 |
| 20/05/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 2175 | 0 | 2175 | 0 | 0.00 |
| 20/05/2016 | R203 On 04-August-16 | | | Bond Future | 8.04 | 103.4454 | 8.0353 | 103.4454 | 58,097.00 |
| 20/05/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 20/05/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 20/05/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 20/05/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 20/05/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 20/05/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 20/05/2016 | R203 On 03-November-16 | | | Bond Future | 8.10 | 101.2478 | 8.1050 | 101.2478 | 0.00 |
| 20/05/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 20/05/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 20/05/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 20/05/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 20/05/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 20/05/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 20/05/2016 | R203 On 02-February-17 | | | Bond Future | 8.11 | 103.2897 | 8.1053 | 103.2897 | 0.00 |
| 20/05/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 20/05/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 20/05/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 20/05/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 20/05/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 20/05/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 20/05/2016 | R204 On 04-August-16 | | | Bond Future | 8.46 | 99.9610 | 8.4588 | 99.9610 | 34,925.00 |
| 20/05/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 20/05/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 20/05/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 100 | 0 | 100 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 20/05/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 20/05/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 20/05/2016 | R204 On 03-November-16 | | | Bond Future | 8.54 | 101.8692 | 8.5379 | 101.8692 | 0.00 |
| 20/05/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 1594 | 1 | 1594 | 1 | 0.00 |
| 20/05/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 1580 | 1 | 1580 | 1 | 0.00 |
| 20/05/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 1608 | 1 | 1608 | 1 | 0.00 |
| 20/05/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 20/05/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 20/05/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 20/05/2016 | R204 On 02-February-17 | | | Bond Future | 8.59 | 99.8810 | 8.5911 | 99.8810 | 0.00 |
| 20/05/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 612 | 1 | 612 | 1 | 0.00 |
| 20/05/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 20/05/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 20/05/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 20/05/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 20/05/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 20/05/2016 | R207 On 04-August-16 | | | Bond Future | 8.80 | 95.8062 | 8.7977 | 95.8062 | 76,765.00 |
| 20/05/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 20/05/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 20/05/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 20/05/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 2436 | 3 | 2436 | 3 | 0.00 |
| 20/05/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 2411 | 3 | 2411 | 3 | 0.00 |
| 20/05/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 2386 | 3 | 2386 | 3 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | | | Bond Future | 8.94 | 95.9604 | 8.9410 | 95.9604 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 1310 | 1 | 1310 | 1 | 62.00 |
| 20/05/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 1745 | 2 | 1745 | 2 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 20/05/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 20/05/2016 | R208 On 04-August-16 | | | Bond Future | 8.92 | 94.0727 | 8.9206 | 94.0727 | 48,790.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 20/05/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 20/05/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 20/05/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 3485 | 4 | 3485 | 4 | 0.00 |
| 20/05/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 3451 | 4 | 3451 | 4 | 0.00 |
| 20/05/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 3418 | 4 | 3418 | 4 | 0.00 |
| 20/05/2016 | R208 On 03-November-16 | | | Bond Future | 8.99 | 92.4655 | 8.9933 | 92.4655 | 0.00 |
| 20/05/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 2671 | 3 | 2671 | 3 | 0.00 |
| 20/05/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 2717 | 3 | 2717 | 3 | 0.00 |
| 20/05/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 20/05/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 20/05/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 20/05/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 20/05/2016 | R208 On 02-February-17 | | | Bond Future | 9.05 | 94.3302 | 9.0525 | 94.3302 | 0.00 |
| 20/05/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 20/05/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 20/05/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 20/05/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 2520 | 3 | 2520 | 3 | 0.00 |
| 20/05/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 2540 | 3 | 2540 | 3 | 0.00 |
| 20/05/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | | | Bond Future | 9.93 | 70.2430 | 9.9297 | 70.2430 | 54,886.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 555 | 0 | 555 | 0 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 4763 | 4 | 4763 | 4 | 5,624.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 568 | 0 | 568 | 0 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.70 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 10.29 | Call | Bond Future | 3414 | 3 | 3414 | 3 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 5,624.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.40 | Call | Bond Future | 798 | 1 | 798 | 1 | 250.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 5220 | 6 | 5220 | 6 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 5105 | 5 | 5105 | 5 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 5162 | 6 | 5162 | 6 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 10.29 | Put | Bond Future | 1157 | 1 | 1157 | 1 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R209 On 04-August-16 | 9.70 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 250.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.40 | Put | Bond Future | 4338 | 5 | 4338 | 5 | 0.00 |
| 20/05/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 3367 | 4 | 3367 | 4 | 0.00 |
| 20/05/2016 | R209 On 03-November-16 | | | Bond Future | 9.98 | 68.4331 | 9.9849 | 68.4331 | 0.00 |
| 20/05/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 20/05/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 4050 | 4 | 4050 | 4 | 0.00 |
| 20/05/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 20/05/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 2357 | 3 | 2357 | 3 | 5,000.00 |
| 20/05/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 2332 | 3 | 2332 | 3 | 0.00 |
| 20/05/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 2383 | 3 | 2383 | 3 | 0.00 |
| 20/05/2016 | R209 On 02-February-17 | | | Bond Future | 10.03 | 69.8133 | 10.0337 | 69.8133 | 0.00 |
| 20/05/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 2496 | 2 | 2496 | 2 | 0.00 |
| 20/05/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 2545 | 2 | 2545 | 2 | 0.00 |
| 20/05/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 2520 | 2 | 2520 | 2 | 0.00 |
| 20/05/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 5792 | 6 | 5792 | 6 | 0.00 |
| 20/05/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 5749 | 6 | 5749 | 6 | 0.00 |
| 20/05/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 5706 | 6 | 5706 | 6 | 0.00 |
| 20/05/2016 | R210 On 04-August-16 | | | Bond Future | 187.32 | 187.8402 | 187.3155 | 187.8402 | 1,391.00 |
| 20/05/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 5806 | 6 | 5806 | 6 | 0.00 |
| 20/05/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 20/05/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 5796 | 6 | 5796 | 6 | 0.00 |
| 20/05/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R210 On 04-August-16 | 181.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R210 On 03-November-16 | | | Bond Future | 188.62 | 189.1507 | 188.6158 | 189.1507 | 0.00 |
| 20/05/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 20/05/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 20/05/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 20/05/2016 | R211 On 04-August-16 | | | Bond Future | 139.72 | 139.7360 | 139.7222 | 139.7360 | 64.00 |
| 20/05/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 20/05/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 2652 | 3 | 2652 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 2642 | 3 | 2642 | 3 | 0.00 |
| 20/05/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R211 On 03-November-16 | | | Bond Future | 142.40 | 142.4147 | 142.4005 | 142.4147 | 0.00 |
| 20/05/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 20/05/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 20/05/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 20/05/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R212 On 04-August-16 | | | Bond Future | 145.68 | 145.6769 | 145.6781 | 145.6769 | 4,287.00 |
| 20/05/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 20/05/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 3248 | 3 | 3248 | 3 | 0.00 |
| 20/05/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 20/05/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R212 On 03-November-16 | | | Bond Future | 148.47 | 148.4695 | 148.4705 | 148.4695 | 0.00 |
| 20/05/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 20/05/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 20/05/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 20/05/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/05/2016 | R213 On 04-August-16 | | | Bond Future | 9.86 | 80.7852 | 9.8576 | 80.7852 | 44,354.00 |
| 20/05/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 20/05/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 20/05/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 20/05/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 6218 | 7 | 6218 | 7 | 0.00 |
| 20/05/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 6156 | 7 | 6156 | 7 | 0.00 |
| 20/05/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 6095 | 7 | 6095 | 7 | 0.00 |
| 20/05/2016 | R213 On 03-November-16 | | | Bond Future | 9.92 | 78.7762 | 9.9193 | 78.7762 | 0.00 |
| 20/05/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 4070 | 4 | 4070 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 4033 | 4 | 4033 | 4 | 0.00 |
| 20/05/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 3997 | 4 | 3997 | 4 | 0.00 |
| 20/05/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 2344 | 3 | 2344 | 3 | 0.00 |
| 20/05/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 2369 | 3 | 2369 | 3 | 0.00 |
| 20/05/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 2319 | 3 | 2319 | 3 | 0.00 |
| 20/05/2016 | R213 On 02-February-17 | | | Bond Future | 9.98 | 80.3648 | 9.9756 | 80.3648 | 0.00 |
| 20/05/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 20/05/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 2320 | 2 | 2320 | 2 | 0.00 |
| 20/05/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 20/05/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 5999 | 6 | 5999 | 6 | 0.00 |
| 20/05/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 5912 | 6 | 5912 | 6 | 0.00 |
| 20/05/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 5955 | 6 | 5955 | 6 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | | | Bond Future | 10.05 | 70.2296 | 10.0538 | 70.2296 | 30,123.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 507 | 0 | 507 | 0 | 1,300.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 7667 | 7 | 7667 | 7 | 5,610.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 3078 | 3 | 3078 | 3 | 5,610.00 |
| 20/05/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 53 | 0 | 53 | 0 | 1,300.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 5799 | 6 | 5799 | 6 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 6051 | 6 | 6051 | 6 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 6178 | 7 | 6178 | 7 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 1485 | 2 | 1485 | 2 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 6114 | 7 | 6114 | 7 | 0.00 |
| 20/05/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 11315 | 12 | 11315 | 12 | 0.00 |
| 20/05/2016 | R214 On 03-November-16 | | | Bond Future | 10.11 | 68.2728 | 10.1106 | 68.2728 | 0.00 |
| 20/05/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 20/05/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 4083 | 4 | 4083 | 4 | 0.00 |
| 20/05/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 20/05/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 20/05/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 2575 | 3 | 2575 | 3 | 0.00 |
| 20/05/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 2549 | 3 | 2549 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2016 | R214 On 02-February-17 | | | Bond Future | 10.16 | 69.6496 | 10.1628 | 69.6496 | 0.00 |
| 20/05/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 2651 | 2 | 2651 | 2 | 0.00 |
| 20/05/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 2626 | 2 | 2626 | 2 | 0.00 |
| 20/05/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 2677 | 2 | 2677 | 2 | 0.00 |
| 20/05/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 5972 | 6 | 5972 | 6 | 0.00 |
| 20/05/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 6016 | 6 | 6016 | 6 | 0.00 |
| 20/05/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 5927 | 6 | 5927 | 6 | 0.00 |
| 20/05/2016 | R248 On 04-August-16 | | | Bond Future | 10.14 | 90.1951 | 10.1363 | 90.1951 | 59,364.00 |
| 20/05/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 511 | 0 | 511 | 0 | 0.00 |
| 20/05/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 524 | 0 | 524 | 0 | 0.00 |
| 20/05/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 498 | 0 | 498 | 0 | 0.00 |
| 20/05/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 8407 | 9 | 8407 | 9 | 0.00 |
| 20/05/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 8491 | 9 | 8491 | 9 | 0.00 |
| 20/05/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 8576 | 9 | 8576 | 9 | 0.00 |
| 20/05/2016 | R248 On 03-November-16 | | | Bond Future | 10.20 | 87.4780 | 10.1962 | 87.4780 | 0.00 |
| 20/05/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 5041 | 5 | 5041 | 5 | 0.00 |
| 20/05/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 20/05/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 20/05/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 3507 | 4 | 3507 | 4 | 0.00 |
| 20/05/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 3472 | 4 | 3472 | 4 | 0.00 |
| 20/05/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 3543 | 4 | 3543 | 4 | 0.00 |
| 20/05/2016 | R248 On 02-February-17 | | | Bond Future | 10.25 | 89.2422 | 10.2516 | 89.2422 | 0.00 |
| 20/05/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 3468 | 3 | 3468 | 3 | 0.00 |
| 20/05/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 3501 | 3 | 3501 | 3 | 0.00 |
| 20/05/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 3533 | 3 | 3533 | 3 | 0.00 |
| 20/05/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 7591 | 8 | 7591 | 8 | 0.00 |
| 20/05/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 7647 | 8 | 7647 | 8 | 0.00 |
| 20/05/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 7535 | 8 | 7535 | 8 | 0.00 |