



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/07/2016 TO: 21/07/2016

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 2025 On 04-August-16 | | | Bond Future | 127.67 | 127.6544 | 127.6687 | 127.6544 | 2,700.00 |
| 21/07/2016 | 2025 On 04-August-16 | 123.86 | Call | Bond Future | 3809 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2025 On 04-August-16 | 123.87 | Call | Bond Future | 3799 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2025 On 04-August-16 | 123.85 | Call | Bond Future | 3819 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2025 On 04-August-16 | 123.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2025 On 04-August-16 | 123.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2025 On 04-August-16 | 123.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2025 On 03-November-16 | | | Bond Future | 130.09 | 130.0725 | 130.0867 | 130.0725 | 0.00 |
| 21/07/2016 | 2025 On 03-November-16 | 129.23 | Call | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2025 On 03-November-16 | 129.22 | Call | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2025 On 03-November-16 | 129.21 | Call | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2025 On 03-November-16 | 129.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2025 On 03-November-16 | 129.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2025 On 03-November-16 | 129.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2030 On 04-August-16 | | | Bond Future | 9.15 | 91.1312 | 91.4234 | 91.1312 | 27,010.00 |
| 21/07/2016 | 2030 On 04-August-16 | 10.17 | Call | Bond Future | 6942 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | 2030 On 04-August-16 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2030 On 03-November-16 | | | Bond Future | 9.19 | 92.8519 | 93.1492 | 92.8519 | 4,760.00 |
| 21/07/2016 | 2030 On 03-November-16 | 9.33 | Call | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2030 On 03-November-16 | 9.34 | Call | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2030 On 03-November-16 | 9.35 | Call | Bond Future | 1126 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2030 On 03-November-16 | 9.33 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | 2030 On 03-November-16 | 9.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2030 On 03-November-16 | 9.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2032 On 04-August-16 | | | Bond Future | 9.26 | 94.3583 | 94.6706 | 94.3583 | 11,997.00 |
| 21/07/2016 | 2032 On 04-August-16 | 8.99 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2032 On 04-August-16 | 9.01 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2032 On 04-August-16 | 9.00 | Call | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2032 On 04-August-16 | 9.00 | Put | Bond Future | 2314 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | 2032 On 04-August-16 | 9.01 | Put | Bond Future | 2251 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | 2032 On 04-August-16 | 8.99 | Put | Bond Future | 2379 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | 2032 On 03-November-16 | | | Bond Future | 9.31 | 91.9812 | 92.2992 | 91.9812 | 0.00 |
| 21/07/2016 | 2032 On 03-November-16 | 10.28 | Call | Bond Future | 7459 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | 2032 On 03-November-16 | 10.30 | Call | Bond Future | 7574 | 7 | 8 | 7 | 0.00 |
| 21/07/2016 | 2032 On 03-November-16 | 10.29 | Call | Bond Future | 7517 | 7 | 8 | 7 | 0.00 |
| 21/07/2016 | 2032 On 03-November-16 | 10.28 | Put | Bond Future | 500 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2032 On 03-November-16 | 10.29 | Put | Bond Future | 490 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | 2032 On 03-November-16 | 10.30 | Put | Bond Future | 480 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | 2032 On 02-February-17 | | | Bond Future | 9.35 | 93.7988 | 94.1205 | 93.7988 | 0.00 |
| 21/07/2016 | 2032 On 02-February-17 | 9.51 | Call | Bond Future | 4211 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2032 On 02-February-17 | 9.53 | Call | Bond Future | 4294 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2032 On 02-February-17 | 9.52 | Call | Bond Future | 4252 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2032 On 02-February-17 | 9.52 | Put | Bond Future | 2980 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2032 On 02-February-17 | 9.51 | Put | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2032 On 02-February-17 | 9.53 | Put | Bond Future | 2948 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2033 On 04-August-16 | | | Bond Future | 107.62 | 107.9108 | 107.6191 | 107.9108 | 4,368.00 |
| 21/07/2016 | 2033 On 04-August-16 | 104.99 | Call | Bond Future | 2629 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2033 On 04-August-16 | 105.00 | Call | Bond Future | 2619 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2033 On 04-August-16 | 105.01 | Call | Bond Future | 2609 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2033 On 04-August-16 | 105.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2033 On 04-August-16 | 105.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2033 On 04-August-16 | 104.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2033 On 03-November-16 | | | Bond Future | 108.64 | 108.9381 | 108.6406 | 108.9381 | 0.00 |
| 21/07/2016 | 2033 On 03-November-16 | 109.18 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | 2033 On 03-November-16 | 109.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2033 On 03-November-16 | 109.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2033 On 03-November-16 | 109.16 | Put | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 21/07/2016 | 2033 On 03-November-16 | 109.17 | Put | Bond Future | 529 | 0 | 1 | 0 | 0.00 |
| 21/07/2016 | 2033 On 03-November-16 | 109.18 | Put | Bond Future | 539 | 0 | 1 | 0 | 0.00 |
| 21/07/2016 | 2037 On 04-August-16 | | | Bond Future | 9.40 | 91.7856 | 92.0862 | 91.7856 | 40,481.00 |
| 21/07/2016 | 2037 On 04-August-16 | 9.24 | Call | Bond Future | 524 | 0 | 1 | 0 | 0.00 |
| 21/07/2016 | 2037 On 04-August-16 | 9.25 | Call | Bond Future | 551 | 0 | 1 | 0 | 0.00 |
| 21/07/2016 | 2037 On 04-August-16 | 9.26 | Call | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2037 On 04-August-16 | 9.25 | Put | Bond Future | 1856 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2037 On 04-August-16 | 9.26 | Put | Bond Future | 1798 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2037 On 04-August-16 | 9.24 | Put | Bond Future | 1916 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2037 On 03-November-16 | | | Bond Future | 9.45 | 93.5186 | 93.8245 | 93.5186 | 0.00 |
| 21/07/2016 | 2037 On 03-November-16 | 10.35 | Call | Bond Future | 7785 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | 2037 On 03-November-16 | 10.36 | Call | Bond Future | 7845 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | 2037 On 03-November-16 | 10.37 | Call | Bond Future | 7905 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | 2037 On 03-November-16 | 10.36 | Put | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2037 On 03-November-16 | 10.37 | Put | Bond Future | 664 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2037 On 03-November-16 | 10.35 | Put | Bond Future | 690 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2037 On 02-February-17 | | | Bond Future | 9.48 | 91.1097 | 91.4191 | 91.1097 | 0.00 |
| 21/07/2016 | 2037 On 02-February-17 | 9.66 | Call | Bond Future | 4792 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2037 On 02-February-17 | 9.68 | Call | Bond Future | 4883 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2037 On 02-February-17 | 9.67 | Call | Bond Future | 4838 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2037 On 02-February-17 | 9.66 | Put | Bond Future | 3348 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2037 On 02-February-17 | 9.67 | Put | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2037 On 02-February-17 | 9.68 | Put | Bond Future | 3278 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | 2038 On 04-August-16 | | | Bond Future | 133.52 | 133.7367 | 133.5225 | 133.7367 | 21,342.00 |
| 21/07/2016 | 2038 On 04-August-16 | 129.31 | Call | Bond Future | 4213 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2038 On 04-August-16 | 129.30 | Call | Bond Future | 4223 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2038 On 04-August-16 | 129.32 | Call | Bond Future | 4203 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2038 On 04-August-16 | 129.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2038 On 04-August-16 | 129.30 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | 2038 On 04-August-16 | 129.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2038 On 03-November-16 | | | Bond Future | 136.05 | 136.2700 | 136.0515 | 136.2700 | 0.00 |
| 21/07/2016 | 2038 On 03-November-16 | 136.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2038 On 03-November-16 | 136.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2038 On 03-November-16 | 136.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2038 On 03-November-16 | 136.32 | Put | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2038 On 03-November-16 | 136.31 | Put | Bond Future | 259 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2038 On 03-November-16 | 136.33 | Put | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2040 On 04-August-16 | | | Bond Future | 9.44 | 95.7636 | 96.1317 | 95.7636 | 3,651.00 |
| 21/07/2016 | 2040 On 04-August-16 | 9.51 | Call | Bond Future | 1522 | 1 | 2 | 1 | 0.00 |
| 21/07/2016 | 2040 On 04-August-16 | 9.50 | Call | Bond Future | 1469 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2040 On 04-August-16 | 9.49 | Call | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2040 On 04-August-16 | 9.51 | Put | Bond Future | 872 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2040 On 04-August-16 | 9.50 | Put | Bond Future | 910 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2040 On 04-August-16 | 9.49 | Put | Bond Future | 948 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2040 On 03-November-16 | | | Bond Future | 9.48 | 97.5717 | 97.9465 | 97.5717 | 0.00 |
| 21/07/2016 | 2040 On 03-November-16 | 9.70 | Call | Bond Future | 4278 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2040 On 03-November-16 | 9.71 | Call | Bond Future | 4330 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2040 On 03-November-16 | 9.69 | Call | Bond Future | 4226 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2040 On 03-November-16 | 9.69 | Put | Bond Future | 2368 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | 2040 On 03-November-16 | 9.71 | Put | Bond Future | 2299 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2040 On 03-November-16 | 9.70 | Put | Bond Future | 2333 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2044 On 04-August-16 | | | Bond Future | 9.48 | 92.7405 | 93.1110 | 92.7405 | 19,244.00 |
| 21/07/2016 | 2044 On 04-August-16 | 9.51 | Call | Bond Future | 1313 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 04-August-16 | 9.50 | Call | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 04-August-16 | 9.49 | Call | Bond Future | 1219 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 04-August-16 | 9.50 | Put | Bond Future | 1109 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 04-August-16 | 9.51 | Put | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 04-August-16 | 9.49 | Put | Bond Future | 1153 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 03-November-16 | | | Bond Future | 9.52 | 94.4916 | 94.8687 | 94.4916 | 285.00 |
| 21/07/2016 | 2044 On 03-November-16 | 10.42 | Call | Bond Future | 8339 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | 2044 On 03-November-16 | 10.43 | Call | Bond Future | 8403 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | 2044 On 03-November-16 | 10.41 | Call | Bond Future | 8274 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | 2044 On 03-November-16 | 10.43 | Put | Bond Future | 788 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 03-November-16 | 10.42 | Put | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 03-November-16 | 10.41 | Put | Bond Future | 816 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | 2044 On 02-February-17 | | | Bond Future | 9.56 | 91.9767 | 92.3587 | 91.9767 | 0.00 |
| 21/07/2016 | 2044 On 02-February-17 | 9.77 | Call | Bond Future | 5458 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2044 On 02-February-17 | 9.76 | Call | Bond Future | 5409 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2044 On 02-February-17 | 9.78 | Call | Bond Future | 5508 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | 2044 On 02-February-17 | 9.77 | Put | Bond Future | 3621 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2044 On 02-February-17 | 9.78 | Put | Bond Future | 3584 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2044 On 02-February-17 | 9.76 | Put | Bond Future | 3658 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2046 On 04-August-16 | | | Bond Future | 134.14 | 134.1250 | 134.1404 | 134.1250 | 17,253.00 |
| 21/07/2016 | 2046 On 04-August-16 | 129.00 | Call | Bond Future | 5140 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2046 On 04-August-16 | 129.01 | Call | Bond Future | 5130 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2046 On 04-August-16 | 129.02 | Call | Bond Future | 5120 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | 2046 On 04-August-16 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2046 On 04-August-16 | 129.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2046 On 04-August-16 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2046 On 03-November-16 | | | Bond Future | 135.18 | 135.1636 | 135.1791 | 135.1636 | 0.00 |
| 21/07/2016 | 2046 On 03-November-16 | 137.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2046 On 03-November-16 | 137.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2046 On 03-November-16 | 137.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2046 On 03-November-16 | 137.09 | Put | Bond Future | 1911 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2046 On 03-November-16 | 137.07 | Put | Bond Future | 1891 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2046 On 03-November-16 | 137.08 | Put | Bond Future | 1901 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | 2050 On 04-August-16 | | | Bond Future | 142.71 | 142.6898 | 142.7064 | 142.6898 | 21,699.00 |
| 21/07/2016 | 2050 On 04-August-16 | 139.12 | Call | Bond Future | 3586 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2050 On 04-August-16 | 139.14 | Call | Bond Future | 3566 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2050 On 04-August-16 | 139.13 | Call | Bond Future | 3576 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2050 On 04-August-16 | 139.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2050 On 04-August-16 | 139.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2050 On 04-August-16 | 139.12 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | 2050 On 03-November-16 | | | Bond Future | 145.41 | 145.3928 | 145.4095 | 145.3928 | 0.00 |
| 21/07/2016 | 2050 On 03-November-16 | 149.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2050 On 03-November-16 | 149.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2050 On 03-November-16 | 149.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 2050 On 03-November-16 | 149.53 | Put | Bond Future | 4120 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2050 On 03-November-16 | 149.54 | Put | Bond Future | 4130 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 2050 On 03-November-16 | 149.52 | Put | Bond Future | 4110 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | AL37 On 04-August-16 | | | Index Future | 493.29 | 492.3180 | 493.2890 | 492.3180 | 15.00 |
| 21/07/2016 | AL37 On 03-November-16 | | | Index Future | 502.70 | 501.7150 | 502.7030 | 501.7150 | 0.00 |
| 21/07/2016 | AL7T On 04-August-16 | | | Index Future | 573.03 | 571.5330 | 573.0280 | 571.5330 | 11.00 |
| 21/07/2016 | AL7T On 03-November-16 | | | Index Future | 583.96 | 582.4420 | 583.9640 | 582.4420 | 0.00 |
| 21/07/2016 | ALBI On 04-August-16 | | | Index Future | 521.41 | 519.9230 | 521.4070 | 519.9230 | 724.00 |
| 21/07/2016 | ALBI On 03-November-16 | | | Index Future | 531.36 | 529.8460 | 531.3570 | 529.8460 | 20.00 |
| 21/07/2016 | ALBI On 02-February-17 | | | Index Future | 541.84 | 540.3130 | 541.8390 | 540.3130 | 0.00 |
| 21/07/2016 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C038 On 31-January-38 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 21/07/2016 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C214 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/07/2016 | EL28 On 04-August-16 | | | Bond Future | 131.64 | 132.0230 | 131.6404 | 132.0230 | 0.00 |
| 21/07/2016 | EL28 On 04-August-16 | 126.88 | Call | Bond Future | 4760 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | EL28 On 04-August-16 | 126.87 | Call | Bond Future | 4770 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | EL28 On 04-August-16 | 126.86 | Call | Bond Future | 4780 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | EL28 On 04-August-16 | 126.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | EL28 On 04-August-16 | 126.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | EL28 On 04-August-16 | 126.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | EL28 On 03-November-16 | | | Bond Future | 132.47 | 132.8635 | 132.4732 | 132.8635 | 0.00 |
| 21/07/2016 | EL28 On 03-November-16 | 132.15 | Call | Bond Future | 323 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | EL28 On 03-November-16 | 132.17 | Call | Bond Future | 303 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | EL28 On 03-November-16 | 132.16 | Call | Bond Future | 313 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | EL28 On 03-November-16 | 132.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | EL28 On 03-November-16 | 132.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | EL28 On 03-November-16 | 132.16 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | ES33 On 04-August-16 | | | Bond Future | 10.27 | 80.6392 | 80.8772 | 80.6392 | 8,789.00 |
| 21/07/2016 | ES33 On 04-August-16 | 10.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 04-August-16 | 10.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 04-August-16 | 10.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 04-August-16 | 10.24 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 04-August-16 | 10.26 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 04-August-16 | 10.25 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 03-November-16 | | | Bond Future | 10.35 | 78.3693 | 78.6116 | 78.3693 | 0.00 |
| 21/07/2016 | ES33 On 03-November-16 | 11.31 | Call | Bond Future | 5925 | 6 | 6 | 6 | 0.00 |
| 21/07/2016 | ES33 On 03-November-16 | 11.29 | Call | Bond Future | 5809 | 6 | 6 | 6 | 0.00 |
| 21/07/2016 | ES33 On 03-November-16 | 11.30 | Call | Bond Future | 5867 | 6 | 6 | 6 | 0.00 |
| 21/07/2016 | ES33 On 03-November-16 | 11.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 03-November-16 | 11.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 03-November-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 02-February-17 | | | Bond Future | 10.42 | 79.9179 | 80.1627 | 79.9179 | 0.00 |
| 21/07/2016 | ES33 On 02-February-17 | 10.61 | Call | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | ES33 On 02-February-17 | 10.60 | Call | Bond Future | 1154 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | ES33 On 02-February-17 | 10.59 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | ES33 On 02-February-17 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 02-February-17 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES33 On 02-February-17 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | ES42 On 04-August-16 | | | Bond Future | 10.40 | 85.2439 | 85.5555 | 85.2439 | 7,270.00 |
| 21/07/2016 | ES42 On 03-November-16 | | | Bond Future | 10.47 | 82.5910 | 82.9082 | 82.5910 | 0.00 |
| 21/07/2016 | GOVI On 04-August-16 | | | GOVI | 519.20 | 517.7920 | 519.1960 | 517.7920 | 449.00 |
| 21/07/2016 | GOVI On 04-August-16 | 521.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 04-August-16 | 521.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 04-August-16 | 520.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 04-August-16 | 521.01 | Put | GOVI | 18140 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | GOVI On 04-August-16 | 520.99 | Put | GOVI | 17940 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | GOVI On 04-August-16 | 521.00 | Put | GOVI | 18040 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | GOVI On 03-November-16 | | | GOVI | 529.10 | 527.6750 | 529.1040 | 527.6750 | 137.00 |
| 21/07/2016 | GOVI On 03-November-16 | 476.11 | Call | GOVI | 529940 | 52 | 53 | 52 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | GOVI On 03-November-16 | 476.12 | Call | GOVI | 529840 | 52 | 53 | 52 | 0.00 |
| 21/07/2016 | GOVI On 03-November-16 | 476.13 | Call | GOVI | 529740 | 52 | 53 | 52 | 0.00 |
| 21/07/2016 | GOVI On 03-November-16 | 476.12 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 03-November-16 | 476.11 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 03-November-16 | 476.13 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 02-February-17 | | | GOVI | 539.54 | 538.0990 | 539.5420 | 538.0990 | 0.00 |
| 21/07/2016 | GOVI On 02-February-17 | 533.32 | Call | GOVI | 62220 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | GOVI On 02-February-17 | 533.34 | Call | GOVI | 62020 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | GOVI On 02-February-17 | 533.33 | Call | GOVI | 62120 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | GOVI On 02-February-17 | 533.33 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 02-February-17 | 533.34 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GOVI On 02-February-17 | 533.32 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 21/07/2016 | IGOV On 04-August-16 | | | Index Future | 247.49 | 247.6050 | 247.4920 | 247.6050 | 1,064.00 |
| 21/07/2016 | IGOV On 03-November-16 | | | Index Future | 252.23 | 252.3460 | 252.2300 | 252.3460 | 24.00 |
| 21/07/2016 | IGOV On 02-February-17 | | | Index Future | 257.22 | 257.3460 | 257.2210 | 257.3460 | 0.00 |
| 21/07/2016 | ILBI On 04-August-16 | | | Index Future | 670.85 | 671.1280 | 670.8500 | 671.1280 | 156.00 |
| 21/07/2016 | ILBI On 03-November-16 | | | Index Future | 683.65 | 683.9320 | 683.6480 | 683.9320 | 0.00 |
| 21/07/2016 | IS01 On 19-December-16 | | | Interest Rate Swap | 100.07 | 100.0774 | 100.0691 | 100.0774 | 0.00 |
| 21/07/2016 | IS01 On 16-March-17 | | | Interest Rate Swap | 100.03 | 100.0466 | 100.0261 | 100.0466 | 0.00 |
| 21/07/2016 | IS01 On 15-June-17 | | | Interest Rate Swap | 99.68 | 99.7119 | 99.6755 | 99.7119 | 0.00 |
| 21/07/2016 | IS01 On 21-September-17 | | | Interest Rate Swap | 99.77 | 99.8150 | 99.7653 | 99.8150 | 0.00 |
| 21/07/2016 | IS02 On 18-December-17 | | | Interest Rate Swap | 100.09 | 100.1575 | 100.0935 | 100.1575 | 0.00 |
| 21/07/2016 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.43 | 99.5078 | 99.4295 | 99.5078 | 0.00 |
| 21/07/2016 | IS02 On 15-June-18 | | | Interest Rate Swap | 99.14 | 99.2404 | 99.1397 | 99.2404 | 0.00 |
| 21/07/2016 | IS02 On 21-September-18 | | | Interest Rate Swap | 99.26 | 99.3782 | 99.2566 | 99.3782 | 0.00 |
| 21/07/2016 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.53 | 98.6864 | 98.5250 | 98.6864 | 0.00 |
| 21/07/2016 | IS05 On 16-March-21 | | | Interest Rate Swap | 97.89 | 98.0674 | 97.8906 | 98.0674 | 0.00 |
| 21/07/2016 | IS05 On 15-June-21 | | | Interest Rate Swap | 97.22 | 97.4070 | 97.2175 | 97.4070 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | IS05 On 21-September-21 | | | Interest Rate Swap | 97.51 | 97.7063 | 97.5136 | 97.7063 | 0.00 |
| 21/07/2016 | IS10 On 17-December-25 | | | Interest Rate Swap | 98.59 | 98.8625 | 98.5898 | 98.8625 | 0.00 |
| 21/07/2016 | IS10 On 16-March-26 | | | Interest Rate Swap | 95.70 | 95.9770 | 95.6974 | 95.9770 | 0.00 |
| 21/07/2016 | IS10 On 15-June-26 | | | Interest Rate Swap | 94.48 | 94.7644 | 94.4791 | 94.7644 | 0.00 |
| 21/07/2016 | IS10 On 21-September-26 | | | Interest Rate Swap | 96.55 | 96.8400 | 96.5521 | 96.8400 | 0.00 |
| 21/07/2016 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 21/07/2016 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 21/07/2016 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 21/07/2016 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 21/07/2016 | JBAF On 17-August-16 | | | Jibar Tradeable Future | 7.38 | 92.6200 | 92.6200 | 92.6200 | 0.00 |
| 21/07/2016 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.39 | 92.6000 | 92.6100 | 92.6000 | 10.00 |
| 21/07/2016 | JBAF On 19-October-16 | | | Jibar Tradeable Future | 7.43 | 92.5600 | 92.5700 | 92.5600 | 0.00 |
| 21/07/2016 | JBAF On 16-November-16 | | | Jibar Tradeable Future | 7.44 | 92.5500 | 92.5600 | 92.5500 | 0.00 |
| 21/07/2016 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.49 | 92.5100 | 92.5100 | 92.5100 | 0.00 |
| 21/07/2016 | JBAF On 15-February-17 | | | Jibar Tradeable Future | 7.55 | 92.4600 | 92.4500 | 92.4600 | 0.00 |
| 21/07/2016 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.59 | 92.4200 | 92.4100 | 92.4200 | 0.00 |
| 21/07/2016 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.67 | 92.3500 | 92.3300 | 92.3500 | 0.00 |
| 21/07/2016 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.71 | 92.3000 | 92.2900 | 92.3000 | 0.00 |
| 21/07/2016 | JBAF On 20-December-17 | | | Jibar Tradeable Future | 7.75 | 92.2600 | 92.2500 | 92.2600 | 0.00 |
| 21/07/2016 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 7.77 | 92.2000 | 92.2300 | 92.2000 | 0.00 |
| 21/07/2016 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 7.98 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 21/07/2016 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 91.7000 | 91.7000 | 0.00 |
| 21/07/2016 | R023 On 04-August-16 | | | Bond Future | 8.48 | 99.5806 | 99.8266 | 99.5806 | 11,634.00 |
| 21/07/2016 | R023 On 04-August-16 | 8.24 | Call | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R023 On 04-August-16 | 8.26 | Call | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R023 On 04-August-16 | 8.25 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R023 On 04-August-16 | 8.25 | Put | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R023 On 04-August-16 | 8.24 | Put | Bond Future | 1305 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R023 On 04-August-16 | 8.26 | Put | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R023 On 03-November-16 | | | Bond Future | 8.52 | 97.5298 | 97.7802 | 97.5298 | 607.00 |
| 21/07/2016 | R023 On 03-November-16 | 9.73 | Call | Bond Future | 5620 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | R023 On 03-November-16 | 9.75 | Call | Bond Future | 5701 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | R023 On 03-November-16 | 9.74 | Call | Bond Future | 5660 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | R023 On 03-November-16 | 9.74 | Put | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R023 On 03-November-16 | 9.75 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R023 On 03-November-16 | 9.73 | Put | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R023 On 02-February-17 | | | Bond Future | 8.55 | 99.4568 | 99.7094 | 99.4568 | 0.00 |
| 21/07/2016 | R023 On 02-February-17 | 8.86 | Call | Bond Future | 2773 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R023 On 02-February-17 | 8.85 | Call | Bond Future | 2745 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R023 On 02-February-17 | 8.84 | Call | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R023 On 02-February-17 | 8.85 | Put | Bond Future | 1379 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R023 On 02-February-17 | 8.84 | Put | Bond Future | 1395 | 2 | 1 | 2 | 0.00 |
| 21/07/2016 | R023 On 02-February-17 | 8.86 | Put | Bond Future | 1362 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R035 On 04-August-16 | | | Bond Future | 9.34 | 99.4908 | 99.8346 | 99.4908 | 4,572.00 |
| 21/07/2016 | R035 On 04-August-16 | 10.35 | Call | Bond Future | 7973 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | R035 On 04-August-16 | 10.36 | Call | Bond Future | 8046 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | R035 On 04-August-16 | 10.37 | Call | Bond Future | 8120 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | R035 On 04-August-16 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R035 On 04-August-16 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R035 On 04-August-16 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R035 On 03-November-16 | | | Bond Future | 9.39 | 96.8677 | 97.2178 | 96.8677 | 0.00 |
| 21/07/2016 | R035 On 03-November-16 | 9.57 | Call | Bond Future | 1501 | 1 | 2 | 1 | 0.00 |
| 21/07/2016 | R035 On 03-November-16 | 9.59 | Call | Bond Future | 1665 | 1 | 2 | 1 | 0.00 |
| 21/07/2016 | R035 On 03-November-16 | 9.58 | Call | Bond Future | 1583 | 1 | 2 | 1 | 0.00 |
| 21/07/2016 | R035 On 03-November-16 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R035 On 03-November-16 | 9.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R035 On 03-November-16 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | | | Bond Future | 8.75 | 112.9011 | 113.1963 | 112.9011 | 96,183.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.20 | Call | Bond Future | 3280 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.85 | Call | Bond Future | 1265 | 1 | 1 | 1 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R186 On 04-August-16 | 8.90 | Call | Bond Future | 1506 | 1 | 2 | 1 | 500.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.60 | Call | Bond Future | 5961 | 6 | 6 | 6 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 10.00 | Call | Bond Future | 8606 | 8 | 9 | 8 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.30 | Call | Bond Future | 3941 | 4 | 4 | 4 | 500.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.25 | Call | Bond Future | 3609 | 3 | 4 | 3 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.35 | Call | Bond Future | 4276 | 4 | 4 | 4 | 500.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.40 | Call | Bond Future | 4613 | 4 | 5 | 4 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.10 | Call | Bond Future | 2642 | 2 | 3 | 2 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.90 | Put | Bond Future | 408 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.20 | Put | Bond Future | 62 | 0 | 0 | 0 | 2,500.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.10 | Put | Bond Future | 125 | 0 | 0 | 0 | 2,500.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.60 | Put | Bond Future | 2 | 0 | 0 | 0 | 4,031.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 2103 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.85 | Put | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,500.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.25 | Put | Bond Future | 43 | 0 | 0 | 0 | 1,000.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.35 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 2043 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.30 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R186 On 04-August-16 | 9.40 | Put | Bond Future | 13 | 0 | 0 | 0 | 3,569.00 |
| 21/07/2016 | R186 On 03-November-16 | | | Bond Future | 8.79 | 115.0328 | 115.3333 | 115.0328 | 1,867.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.66 | Call | Bond Future | 6462 | 6 | 6 | 6 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 8.96 | Call | Bond Future | 2962 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.40 | Call | Bond Future | 5047 | 5 | 5 | 5 | 1,425.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.20 | Call | Bond Future | 4041 | 4 | 4 | 4 | 1,425.00 |
| 21/07/2016 | R186 On 03-November-16 | 8.95 | Call | Bond Future | 2920 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 8.97 | Call | Bond Future | 3003 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.71 | Call | Bond Future | 6745 | 6 | 7 | 6 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.66 | Put | Bond Future | 471 | 1 | 0 | 1 | 5,000.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.71 | Put | Bond Future | 424 | 0 | 0 | 0 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R186 On 03-November-16 | 8.96 | Put | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 8.97 | Put | Bond Future | 1703 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.20 | Put | Bond Future | 1145 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 8.95 | Put | Bond Future | 1759 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R186 On 03-November-16 | 9.40 | Put | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | | | Bond Future | 8.82 | 112.0011 | 112.3043 | 112.0011 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 9.40 | Call | Bond Future | 5532 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.81 | Call | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.79 | Call | Bond Future | 3009 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.80 | Call | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.90 | Call | Bond Future | 3411 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.43 | Call | Bond Future | 1916 | 2 | 2 | 2 | 750.00 |
| 21/07/2016 | R186 On 02-February-17 | 9.40 | Put | Bond Future | 1564 | 2 | 2 | 2 | 750.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.79 | Put | Bond Future | 3198 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.81 | Put | Bond Future | 3129 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.80 | Put | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.90 | Put | Bond Future | 2834 | 3 | 3 | 3 | 750.00 |
| 21/07/2016 | R186 On 02-February-17 | 8.43 | Put | Bond Future | 4659 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | R197 On 04-August-16 | | | Bond Future | 298.97 | 298.9358 | 298.9691 | 298.9358 | 1,600.00 |
| 21/07/2016 | R197 On 04-August-16 | 293.96 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | R197 On 04-August-16 | 293.98 | Call | Bond Future | 4989 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | R197 On 04-August-16 | 293.97 | Call | Bond Future | 4999 | 5 | 5 | 5 | 0.00 |
| 21/07/2016 | R197 On 04-August-16 | 293.96 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R197 On 04-August-16 | 293.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R197 On 04-August-16 | 293.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R197 On 03-November-16 | | | Bond Future | 304.63 | 304.5983 | 304.6315 | 304.5983 | 0.00 |
| 21/07/2016 | R197 On 03-November-16 | 303.56 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R197 On 03-November-16 | 303.57 | Call | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R197 On 03-November-16 | 303.58 | Call | Bond Future | 1052 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R197 On 03-November-16 | 303.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R197 On 03-November-16 | 303.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R202 On 04-August-16 | | | Bond Future | 249.66 | 249.6335 | 249.6618 | 249.6335 | 37,137.00 |
| 21/07/2016 | R202 On 04-August-16 | 243.26 | Call | Bond Future | 6531 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R202 On 04-August-16 | 243.25 | Call | Bond Future | 6540 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R202 On 04-August-16 | 243.24 | Call | Bond Future | 6550 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R202 On 04-August-16 | 243.25 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R202 On 04-August-16 | 243.26 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R202 On 04-August-16 | 243.24 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R202 On 03-November-16 | | | Bond Future | 254.39 | 254.3621 | 254.3904 | 254.3621 | 0.00 |
| 21/07/2016 | R202 On 03-November-16 | 253.85 | Call | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R202 On 03-November-16 | 253.86 | Call | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R202 On 03-November-16 | 253.87 | Call | Bond Future | 520 | 0 | 1 | 0 | 0.00 |
| 21/07/2016 | R202 On 03-November-16 | 253.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R202 On 03-November-16 | 253.87 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R202 On 03-November-16 | 253.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 04-August-16 | | | Bond Future | 7.67 | 103.8407 | 103.9005 | 103.8407 | 57,982.00 |
| 21/07/2016 | R203 On 04-August-16 | 7.24 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 04-August-16 | 7.26 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 04-August-16 | 7.25 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 04-August-16 | 7.24 | Put | Bond Future | 456 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | R203 On 04-August-16 | 7.26 | Put | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 04-August-16 | 7.25 | Put | Bond Future | 446 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | R203 On 03-November-16 | | | Bond Future | 7.66 | 101.6297 | 101.6904 | 101.6297 | 0.00 |
| 21/07/2016 | R203 On 03-November-16 | 8.84 | Call | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R203 On 03-November-16 | 8.86 | Call | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R203 On 03-November-16 | 8.85 | Call | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R203 On 03-November-16 | 8.85 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 03-November-16 | 8.86 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 03-November-16 | 8.84 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 02-February-17 | | | Bond Future | 7.55 | 103.6378 | 103.6968 | 103.6378 | 0.00 |
| 21/07/2016 | R203 On 02-February-17 | 7.70 | Call | Bond Future | 253 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 02-February-17 | 7.72 | Call | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 02-February-17 | 7.71 | Call | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 02-February-17 | 7.71 | Put | Bond Future | 162 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R203 On 02-February-17 | 7.70 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R203 On 02-February-17 | 7.72 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 04-August-16 | | | Bond Future | 7.93 | 101.1105 | 101.2305 | 101.1105 | 33,127.00 |
| 21/07/2016 | R204 On 04-August-16 | 7.76 | Call | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 04-August-16 | 7.75 | Call | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 04-August-16 | 7.74 | Call | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 04-August-16 | 7.75 | Put | Bond Future | 448 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | R204 On 04-August-16 | 7.74 | Put | Bond Future | 465 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | R204 On 04-August-16 | 7.76 | Put | Bond Future | 432 | 1 | 0 | 1 | 0.00 |
| 21/07/2016 | R204 On 03-November-16 | | | Bond Future | 7.95 | 103.0196 | 103.1415 | 103.0196 | 656.00 |
| 21/07/2016 | R204 On 03-November-16 | 9.22 | Call | Bond Future | 2418 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R204 On 03-November-16 | 9.21 | Call | Bond Future | 2400 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R204 On 03-November-16 | 9.23 | Call | Bond Future | 2436 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R204 On 03-November-16 | 9.22 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 03-November-16 | 9.23 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 03-November-16 | 9.21 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 02-February-17 | | | Bond Future | 7.94 | 101.0135 | 101.1349 | 101.0135 | 0.00 |
| 21/07/2016 | R204 On 02-February-17 | 8.28 | Call | Bond Future | 967 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R204 On 02-February-17 | 8.29 | Call | Bond Future | 978 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R204 On 02-February-17 | 8.30 | Call | Bond Future | 989 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R204 On 02-February-17 | 8.28 | Put | Bond Future | 396 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 02-February-17 | 8.29 | Put | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R204 On 02-February-17 | 8.30 | Put | Bond Future | 384 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R207 On 04-August-16 | | | Bond Future | 8.14 | 97.7449 | 97.8929 | 97.7449 | 74,265.00 |
| 21/07/2016 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | | | Bond Future | 8.18 | 97.9149 | 98.0657 | 97.9149 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | 8.91 | Call | Bond Future | 2168 | 2 | 2 | 2 | 62.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R207 On 02-February-17 | 9.22 | Call | Bond Future | 2792 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | 9.24 | Call | Bond Future | 2833 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | 9.23 | Call | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | 8.91 | Put | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | 9.22 | Put | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | 9.23 | Put | Bond Future | 205 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R207 On 02-February-17 | 9.24 | Put | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R208 On 04-August-16 | | | Bond Future | 8.29 | 96.4088 | 96.5951 | 96.4088 | 48,245.00 |
| 21/07/2016 | R208 On 04-August-16 | 7.99 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R208 On 04-August-16 | 8.00 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R208 On 04-August-16 | 8.01 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R208 On 04-August-16 | 7.99 | Put | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R208 On 04-August-16 | 8.00 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R208 On 04-August-16 | 8.01 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R208 On 03-November-16 | | | Bond Future | 8.32 | 94.8265 | 95.0161 | 94.8265 | 46.00 |
| 21/07/2016 | R208 On 03-November-16 | 9.57 | Call | Bond Future | 4293 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R208 On 03-November-16 | 9.59 | Call | Bond Future | 4356 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R208 On 03-November-16 | 9.58 | Call | Bond Future | 4325 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R208 On 03-November-16 | 9.57 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R208 On 03-November-16 | 9.58 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R208 On 03-November-16 | 9.59 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R208 On 02-February-17 | | | Bond Future | 8.35 | 96.7002 | 96.8909 | 96.7002 | 0.00 |
| 21/07/2016 | R208 On 02-February-17 | 8.64 | Call | Bond Future | 1903 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R208 On 02-February-17 | 8.63 | Call | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R208 On 02-February-17 | 8.65 | Call | Bond Future | 1924 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R208 On 02-February-17 | 8.65 | Put | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R208 On 02-February-17 | 8.64 | Put | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R208 On 02-February-17 | 8.63 | Put | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | | | Bond Future | 9.30 | 74.7128 | 74.9636 | 74.7128 | 54,904.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.24 | Call | Bond Future | 681 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 10.60 | Call | Bond Future | 8366 | 8 | 8 | 8 | 5,624.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.26 | Call | Bond Future | 743 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R209 On 04-August-16 | 9.25 | Call | Bond Future | 711 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.70 | Call | Bond Future | 2865 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 10.29 | Call | Bond Future | 6516 | 6 | 7 | 6 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.60 | Call | Bond Future | 2285 | 2 | 2 | 2 | 5,624.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.40 | Call | Bond Future | 1276 | 1 | 1 | 1 | 250.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.24 | Put | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 10.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.26 | Put | Bond Future | 1008 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.25 | Put | Bond Future | 1047 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 10.29 | Put | Bond Future | 1 | 0 | 0 | 0 | 250.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.70 | Put | Bond Future | 109 | 0 | 0 | 0 | 250.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.40 | Put | Bond Future | 558 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 04-August-16 | 9.60 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R209 On 03-November-16 | | | Bond Future | 9.34 | 72.9730 | 73.2284 | 72.9730 | 0.00 |
| 21/07/2016 | R209 On 03-November-16 | 10.24 | Call | Bond Future | 6443 | 6 | 6 | 6 | 0.00 |
| 21/07/2016 | R209 On 03-November-16 | 10.26 | Call | Bond Future | 6546 | 6 | 7 | 6 | 0.00 |
| 21/07/2016 | R209 On 03-November-16 | 10.25 | Call | Bond Future | 6495 | 6 | 6 | 6 | 0.00 |
| 21/07/2016 | R209 On 03-November-16 | 10.25 | Put | Bond Future | 515 | 1 | 1 | 1 | 5,000.00 |
| 21/07/2016 | R209 On 03-November-16 | 10.26 | Put | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 03-November-16 | 10.24 | Put | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R209 On 02-February-17 | | | Bond Future | 9.37 | 74.4149 | 74.6732 | 74.4149 | 0.00 |
| 21/07/2016 | R209 On 02-February-17 | 9.53 | Call | Bond Future | 3872 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R209 On 02-February-17 | 9.55 | Call | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R209 On 02-February-17 | 9.54 | Call | Bond Future | 3910 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R209 On 02-February-17 | 9.53 | Put | Bond Future | 2790 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R209 On 02-February-17 | 9.54 | Put | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R209 On 02-February-17 | 9.55 | Put | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R210 On 04-August-16 | | | Bond Future | 188.33 | 188.8798 | 188.3317 | 188.8798 | 2,589.00 |
| 21/07/2016 | R210 On 04-August-16 | 181.51 | Call | Bond Future | 6822 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R210 On 04-August-16 | 181.50 | Call | Bond Future | 6832 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R210 On 04-August-16 | 181.52 | Call | Bond Future | 6812 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R210 On 04-August-16 | 181.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R210 On 04-August-16 | 181.52 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R210 On 04-August-16 | 181.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R210 On 03-November-16 | | | Bond Future | 189.62 | 190.1806 | 189.6217 | 190.1806 | 0.00 |
| 21/07/2016 | R210 On 03-November-16 | 188.90 | Call | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R210 On 03-November-16 | 188.92 | Call | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R210 On 03-November-16 | 188.91 | Call | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R210 On 03-November-16 | 188.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R210 On 03-November-16 | 188.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R210 On 03-November-16 | 188.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R211 On 04-August-16 | | | Bond Future | 139.87 | 139.8554 | 139.8702 | 139.8554 | 78.00 |
| 21/07/2016 | R211 On 04-August-16 | 137.09 | Call | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R211 On 04-August-16 | 137.07 | Call | Bond Future | 2800 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R211 On 04-August-16 | 137.08 | Call | Bond Future | 2790 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R211 On 04-August-16 | 137.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R211 On 04-August-16 | 137.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R211 On 04-August-16 | 137.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R211 On 03-November-16 | | | Bond Future | 142.52 | 142.5045 | 142.5193 | 142.5045 | 0.00 |
| 21/07/2016 | R211 On 03-November-16 | 141.76 | Call | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R211 On 03-November-16 | 141.75 | Call | Bond Future | 769 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R211 On 03-November-16 | 141.74 | Call | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R211 On 03-November-16 | 141.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R211 On 03-November-16 | 141.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R211 On 03-November-16 | 141.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R212 On 04-August-16 | | | Bond Future | 146.16 | 146.1457 | 146.1619 | 146.1457 | 4,524.00 |
| 21/07/2016 | R212 On 04-August-16 | 142.44 | Call | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R212 On 04-August-16 | 142.43 | Call | Bond Future | 3732 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R212 On 04-August-16 | 142.42 | Call | Bond Future | 3742 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R212 On 04-August-16 | 142.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R212 On 04-August-16 | 142.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R212 On 04-August-16 | 142.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R212 On 03-November-16 | | | Bond Future | 148.93 | 148.9140 | 148.9303 | 148.9140 | 0.00 |
| 21/07/2016 | R212 On 03-November-16 | 148.11 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R212 On 03-November-16 | 148.12 | Call | Bond Future | 810 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R212 On 03-November-16 | 148.10 | Call | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R212 On 03-November-16 | 148.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R212 On 03-November-16 | 148.12 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R212 On 03-November-16 | 148.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R213 On 04-August-16 | | | Bond Future | 9.18 | 85.5115 | 85.7940 | 85.5115 | 43,349.00 |
| 21/07/2016 | R213 On 04-August-16 | 9.01 | Call | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R213 On 04-August-16 | 8.99 | Call | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R213 On 04-August-16 | 9.00 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R213 On 04-August-16 | 8.99 | Put | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R213 On 04-August-16 | 9.00 | Put | Bond Future | 1615 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R213 On 04-August-16 | 9.01 | Put | Bond Future | 1564 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R213 On 03-November-16 | | | Bond Future | 9.22 | 83.5756 | 83.8632 | 83.5756 | 0.00 |
| 21/07/2016 | R213 On 03-November-16 | 10.20 | Call | Bond Future | 6787 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R213 On 03-November-16 | 10.19 | Call | Bond Future | 6735 | 6 | 7 | 6 | 0.00 |
| 21/07/2016 | R213 On 03-November-16 | 10.18 | Call | Bond Future | 6683 | 6 | 7 | 6 | 0.00 |
| 21/07/2016 | R213 On 03-November-16 | 10.19 | Put | Bond Future | 431 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R213 On 03-November-16 | 10.18 | Put | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R213 On 03-November-16 | 10.20 | Put | Bond Future | 422 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R213 On 02-February-17 | | | Bond Future | 9.26 | 85.2268 | 85.5177 | 85.2268 | 0.00 |
| 21/07/2016 | R213 On 02-February-17 | 9.40 | Call | Bond Future | 3671 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R213 On 02-February-17 | 9.42 | Call | Bond Future | 3745 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R213 On 02-February-17 | 9.41 | Call | Bond Future | 3708 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R213 On 02-February-17 | 9.40 | Put | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R213 On 02-February-17 | 9.42 | Put | Bond Future | 2667 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R213 On 02-February-17 | 9.41 | Put | Bond Future | 2696 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | | | Bond Future | 9.39 | 75.0153 | 75.3133 | 75.0153 | 29,129.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.30 | Call | Bond Future | 623 | 1 | 1 | 1 | 1,300.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.24 | Call | Bond Future | 466 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 11.30 | Call | Bond Future | 12063 | 12 | 12 | 12 | 5,610.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.26 | Call | Bond Future | 515 | 0 | 1 | 0 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.25 | Call | Bond Future | 490 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 10.30 | Call | Bond Future | 6205 | 6 | 6 | 6 | 5,610.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R214 On 04-August-16 | 8.55 | Call | Bond Future | 2 | 0 | 0 | 0 | 1,300.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.30 | Put | Bond Future | 1306 | 2 | 1 | 2 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.26 | Put | Bond Future | 1498 | 2 | 1 | 2 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.24 | Put | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 10.30 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 9.25 | Put | Bond Future | 1548 | 2 | 2 | 2 | 0.00 |
| 21/07/2016 | R214 On 04-August-16 | 8.55 | Put | Bond Future | 6654 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R214 On 03-November-16 | | | Bond Future | 9.43 | 73.1348 | 73.4382 | 73.1348 | 3,395.00 |
| 21/07/2016 | R214 On 03-November-16 | 10.33 | Call | Bond Future | 6676 | 6 | 7 | 6 | 0.00 |
| 21/07/2016 | R214 On 03-November-16 | 10.35 | Call | Bond Future | 6779 | 7 | 7 | 7 | 0.00 |
| 21/07/2016 | R214 On 03-November-16 | 10.34 | Call | Bond Future | 6728 | 6 | 7 | 6 | 0.00 |
| 21/07/2016 | R214 On 03-November-16 | 10.33 | Put | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R214 On 03-November-16 | 10.34 | Put | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R214 On 03-November-16 | 10.35 | Put | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R214 On 02-February-17 | | | Bond Future | 9.47 | 74.5798 | 74.8871 | 74.5798 | 0.00 |
| 21/07/2016 | R214 On 02-February-17 | 9.67 | Call | Bond Future | 4269 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R214 On 02-February-17 | 9.66 | Call | Bond Future | 4229 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R214 On 02-February-17 | 9.68 | Call | Bond Future | 4309 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R214 On 02-February-17 | 9.67 | Put | Bond Future | 2845 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R214 On 02-February-17 | 9.66 | Put | Bond Future | 2876 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R214 On 02-February-17 | 9.68 | Put | Bond Future | 2815 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R248 On 04-August-16 | | | Bond Future | 9.47 | 96.2259 | 96.6516 | 96.2259 | 56,369.00 |
| 21/07/2016 | R248 On 04-August-16 | 9.25 | Call | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R248 On 04-August-16 | 9.26 | Call | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R248 On 04-August-16 | 9.24 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 21/07/2016 | R248 On 04-August-16 | 9.26 | Put | Bond Future | 2494 | 3 | 2 | 3 | 0.00 |
| 21/07/2016 | R248 On 04-August-16 | 9.25 | Put | Bond Future | 2567 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R248 On 04-August-16 | 9.24 | Put | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 21/07/2016 | R248 On 03-November-16 | | | Bond Future | 9.52 | 93.6047 | 94.0382 | 93.6047 | 1,691.00 |
| 21/07/2016 | R248 On 03-November-16 | 10.39 | Call | Bond Future | 8381 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | R248 On 03-November-16 | 10.38 | Call | Bond Future | 8316 | 8 | 8 | 8 | 0.00 |
| 21/07/2016 | R248 On 03-November-16 | 10.37 | Call | Bond Future | 8251 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2016 | R248 On 03-November-16 | 10.38 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R248 On 03-November-16 | 10.39 | Put | Bond Future | 862 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R248 On 03-November-16 | 10.37 | Put | Bond Future | 892 | 1 | 1 | 1 | 0.00 |
| 21/07/2016 | R248 On 02-February-17 | | | Bond Future | 9.56 | 95.4541 | 95.8936 | 95.4541 | 0.00 |
| 21/07/2016 | R248 On 02-February-17 | 9.76 | Call | Bond Future | 5592 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | R248 On 02-February-17 | 9.77 | Call | Bond Future | 5642 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | R248 On 02-February-17 | 9.78 | Call | Bond Future | 5693 | 5 | 6 | 5 | 0.00 |
| 21/07/2016 | R248 On 02-February-17 | 9.77 | Put | Bond Future | 3705 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R248 On 02-February-17 | 9.76 | Put | Bond Future | 3743 | 4 | 4 | 4 | 0.00 |
| 21/07/2016 | R248 On 02-February-17 | 9.78 | Put | Bond Future | 3667 | 4 | 4 | 4 | 0.00 |