



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 October 2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | 2025 On 05-November-15 | | | Bond Future | 123.88 | 123.9627 | 123.8839 | 123.9627 | 625.00 |
| 22/10/2015 | 2025 On 05-November-15 | 123.01 | Call | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 22/10/2015 | 2025 On 05-November-15 | 122.99 | Call | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 22/10/2015 | 2025 On 05-November-15 | 123.00 | Call | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 22/10/2015 | 2025 On 05-November-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2025 On 05-November-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2025 On 05-November-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2025 On 04-February-16 | | | Bond Future | 124.72 | 124.7980 | 124.7169 | 124.7980 | 0.00 |
| 22/10/2015 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 22/10/2015 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 1283 | 1 | 1283 | 1 | 0.00 |
| 22/10/2015 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 1293 | 1 | 1293 | 1 | 0.00 |
| 22/10/2015 | 2030 On 05-November-15 | | | Bond Future | 8.79 | 95.4219 | 8.7903 | 95.4219 | 9,973.00 |
| 22/10/2015 | 2030 On 05-November-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2030 On 05-November-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2030 On 05-November-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2030 On 05-November-15 | 8.50 | Put | Bond Future | 2265 | 3 | 2265 | 3 | 0.00 |
| 22/10/2015 | 2030 On 05-November-15 | 8.51 | Put | Bond Future | 2185 | 3 | 2185 | 3 | 0.00 |
| 22/10/2015 | 2030 On 05-November-15 | 8.49 | Put | Bond Future | 2344 | 3 | 2344 | 3 | 0.00 |
| 22/10/2015 | 2030 On 04-February-16 | | | Bond Future | 8.85 | 92.9898 | 8.8537 | 92.9898 | 400.00 |
| 22/10/2015 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 22/10/2015 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 22/10/2015 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 22/10/2015 | 2032 On 05-November-15 | | | Bond Future | 8.88 | 95.0623 | 8.8752 | 95.0623 | 2,982.00 |
| 22/10/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 7609 | 8 | 7609 | 8 | 0.00 |
| 22/10/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 7701 | 8 | 7701 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 7517 | 8 | 7517 | 8 | 0.00 |
| 22/10/2015 | 2032 On 04-February-16 | | | Bond Future | 8.94 | 96.6308 | 8.9379 | 96.6308 | 0.00 |
| 22/10/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 2040 | 3 | 2040 | 3 | 0.00 |
| 22/10/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 22/10/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 22/10/2015 | 2032 On 05-May-16 | | | Bond Future | 8.99 | 94.1752 | 8.9898 | 94.1752 | 0.00 |
| 22/10/2015 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 22/10/2015 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/10/2015 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 22/10/2015 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/10/2015 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-November-15 | | | Bond Future | 102.85 | 102.8308 | 102.8524 | 102.8308 | 0.00 |
| 22/10/2015 | 2033 On 05-November-15 | 102.40 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-November-15 | 102.39 | Call | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-November-15 | 102.41 | Call | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-November-15 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-November-15 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-November-15 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 04-February-16 | | | Bond Future | 104.56 | 104.5360 | 104.5571 | 104.5360 | 0.00 |
| 22/10/2015 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 22/10/2015 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 22/10/2015 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 22/10/2015 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-May-16 | | | Bond Future | 105.42 | 105.3964 | 105.4180 | 105.3964 | 0.00 |
| 22/10/2015 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 22/10/2015 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 22/10/2015 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 22/10/2015 | 2033 On 05-May-16 | 102.41 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 05-November-15 | | | Bond Future | 9.05 | 96.5049 | 9.0550 | 96.5049 | 49,825.00 |
| 22/10/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 10263 | 11 | 10263 | 11 | 0.00 |
| 22/10/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 10369 | 11 | 10369 | 11 | 0.00 |
| 22/10/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 10158 | 11 | 10158 | 11 | 0.00 |
| 22/10/2015 | 2037 On 04-February-16 | | | Bond Future | 9.12 | 93.8403 | 9.1166 | 93.8403 | 370.00 |
| 22/10/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 3339 | 4 | 3339 | 4 | 0.00 |
| 22/10/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 3245 | 4 | 3245 | 4 | 0.00 |
| 22/10/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 3432 | 4 | 3432 | 4 | 0.00 |
| 22/10/2015 | 2037 On 05-May-16 | | | Bond Future | 9.17 | 95.4935 | 9.1695 | 95.4935 | 0.00 |
| 22/10/2015 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 22/10/2015 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 1593 | 2 | 1593 | 2 | 0.00 |
| 22/10/2015 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 1414 | 2 | 1414 | 2 | 0.00 |
| 22/10/2015 | 2038 On 05-November-15 | | | Bond Future | 127.82 | 127.7947 | 127.8216 | 127.7947 | 7,309.00 |
| 22/10/2015 | 2038 On 05-November-15 | 134.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2038 On 05-November-15 | 134.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2038 On 05-November-15 | 133.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2038 On 05-November-15 | 134.01 | Put | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 22/10/2015 | 2038 On 05-November-15 | 134.00 | Put | Bond Future | 6178 | 6 | 6178 | 6 | 0.00 |
| 22/10/2015 | 2038 On 05-November-15 | 133.99 | Put | Bond Future | 6168 | 6 | 6168 | 6 | 0.00 |
| 22/10/2015 | 2038 On 04-February-16 | | | Bond Future | 128.57 | 128.5408 | 128.5675 | 128.5408 | 745.00 |
| 22/10/2015 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2038 On 04-February-16 | 130.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 2433 | 2 | 2433 | 2 | 0.00 |
| 22/10/2015 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 2443 | 2 | 2443 | 2 | 0.00 |
| 22/10/2015 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 22/10/2015 | 2044 On 05-November-15 | | | Bond Future | 9.11 | 98.0836 | 9.1146 | 98.0836 | 17,516.00 |
| 22/10/2015 | 2044 On 05-November-15 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 9120 | 10 | 9120 | 10 | 0.00 |
| 22/10/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 9007 | 10 | 9007 | 10 | 0.00 |
| 22/10/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 9234 | 10 | 9234 | 10 | 0.00 |
| 22/10/2015 | 2044 On 04-February-16 | | | Bond Future | 9.17 | 95.3199 | 9.1735 | 95.3199 | 1,110.00 |
| 22/10/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 22/10/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 22/10/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 22/10/2015 | 2044 On 05-May-16 | | | Bond Future | 9.22 | 96.9992 | 9.2241 | 96.9992 | 0.00 |
| 22/10/2015 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 2083 | 3 | 2083 | 3 | 0.00 |
| 22/10/2015 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 2282 | 3 | 2282 | 3 | 0.00 |
| 22/10/2015 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 2183 | 3 | 2183 | 3 | 0.00 |
| 22/10/2015 | 2046 On 05-November-15 | | | Bond Future | 127.84 | 127.8174 | 127.8444 | 127.8174 | 6,943.00 |
| 22/10/2015 | 2046 On 05-November-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2046 On 05-November-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2046 On 05-November-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2046 On 05-November-15 | 133.00 | Put | Bond Future | 5156 | 5 | 5156 | 5 | 0.00 |
| 22/10/2015 | 2046 On 05-November-15 | 132.99 | Put | Bond Future | 5146 | 5 | 5146 | 5 | 0.00 |
| 22/10/2015 | 2046 On 05-November-15 | 133.01 | Put | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 22/10/2015 | 2046 On 04-February-16 | | | Bond Future | 129.96 | 129.9368 | 129.9634 | 129.9368 | 0.00 |
| 22/10/2015 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 1973 | 2 | 1973 | 2 | 0.00 |
| 22/10/2015 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 1953 | 2 | 1953 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 22/10/2015 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2050 On 05-November-15 | | | Bond Future | 135.98 | 135.9508 | 135.9797 | 135.9508 | 5,431.00 |
| 22/10/2015 | 2050 On 05-November-15 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2050 On 05-November-15 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2050 On 05-November-15 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2050 On 05-November-15 | 145.00 | Put | Bond Future | 9020 | 9 | 9020 | 9 | 0.00 |
| 22/10/2015 | 2050 On 05-November-15 | 145.01 | Put | Bond Future | 9030 | 9 | 9030 | 9 | 0.00 |
| 22/10/2015 | 2050 On 05-November-15 | 144.99 | Put | Bond Future | 9010 | 9 | 9010 | 9 | 0.00 |
| 22/10/2015 | 2050 On 04-February-16 | | | Bond Future | 136.70 | 136.6765 | 136.7049 | 136.6765 | 0.00 |
| 22/10/2015 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2050 On 04-February-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 1305 | 1 | 1305 | 1 | 0.00 |
| 22/10/2015 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 22/10/2015 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 22/10/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | AL37 On 05-November-15 | | | Index Future | 467.93 | 466.7290 | 467.9340 | 466.7290 | 3.00 |
| 22/10/2015 | AL37 On 04-February-16 | | | Index Future | 475.65 | 474.4290 | 475.6510 | 474.4290 | 0.00 |
| 22/10/2015 | AL7T On 05-November-15 | | | Index Future | 548.58 | 546.5330 | 548.5800 | 546.5330 | 1.00 |
| 22/10/2015 | AL7T On 04-February-16 | | | Index Future | 557.63 | 555.5510 | 557.6270 | 555.5510 | 0.00 |
| 22/10/2015 | ALBI On 05-November-15 | | | Index Future | 499.88 | 497.6320 | 499.8790 | 497.6320 | 459.00 |
| 22/10/2015 | ALBI On 04-February-16 | | | Index Future | 508.12 | 505.8430 | 508.1230 | 505.8430 | 146.00 |
| 22/10/2015 | ALBI On 05-May-16 | | | Index Future | 517.07 | 514.7450 | 517.0650 | 514.7450 | 0.00 |
| 22/10/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C030 On 31-January-30 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/10/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/10/2015 | EL28 On 05-November-15 | | | Bond Future | 126.71 | 126.8906 | 126.7142 | 126.8906 | 0.00 |
| 22/10/2015 | EL28 On 05-November-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | EL28 On 05-November-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | EL28 On 05-November-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | EL28 On 05-November-15 | 127.00 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 22/10/2015 | EL28 On 05-November-15 | 127.01 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 22/10/2015 | EL28 On 05-November-15 | 126.99 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 22/10/2015 | EL28 On 04-February-16 | | | Bond Future | 128.81 | 128.9946 | 128.8144 | 128.9946 | 0.00 |
| 22/10/2015 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 22/10/2015 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 22/10/2015 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 22/10/2015 | ES33 On 05-November-15 | | | Bond Future | 9.91 | 80.6820 | 9.9097 | 80.6820 | 6,561.00 |
| 22/10/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 05-November-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 6788 | 7 | 6788 | 7 | 0.00 |
| 22/10/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 6867 | 7 | 6867 | 7 | 0.00 |
| 22/10/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 6708 | 7 | 6708 | 7 | 0.00 |
| 22/10/2015 | ES33 On 04-February-16 | | | Bond Future | 10.00 | 82.0133 | 10.0030 | 82.0133 | 0.00 |
| 22/10/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 22/10/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 22/10/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 90 | 1 | 90 | 1 | 0.00 |
| 22/10/2015 | ES33 On 05-May-16 | | | Bond Future | 10.08 | 79.6670 | 10.0841 | 79.6670 | 0.00 |
| 22/10/2015 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 22/10/2015 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 22/10/2015 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 22/10/2015 | GOVI On 05-November-15 | | | GOVI | 497.04 | 495.0360 | 497.0410 | 495.0360 | 446.00 |
| 22/10/2015 | GOVI On 05-November-15 | 530.01 | Call | GOVI | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 329590 | 35 | 329590 | 35 | 0.00 |
| 22/10/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 329690 | 35 | 329690 | 35 | 0.00 |
| 22/10/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 329490 | 35 | 329490 | 35 | 0.00 |
| 22/10/2015 | GOVI On 04-February-16 | | | GOVI | 505.24 | 503.2030 | 505.2380 | 503.2030 | 26.00 |
| 22/10/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 67520 | 9 | 67520 | 9 | 0.00 |
| 22/10/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 67720 | 9 | 67720 | 9 | 0.00 |
| 22/10/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 67620 | 9 | 67620 | 9 | 0.00 |
| 22/10/2015 | GOVI On 05-May-16 | | | GOVI | 514.13 | 512.0590 | 514.1300 | 512.0590 | 0.00 |
| 22/10/2015 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 38600 | 6 | 38600 | 6 | 0.00 |
| 22/10/2015 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 38700 | 6 | 38700 | 6 | 0.00 |
| 22/10/2015 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 38800 | 6 | 38800 | 6 | 0.00 |
| 22/10/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/10/2015 | IGOV On 05-November-15 | | | Index Future | 234.10 | 234.1400 | 234.1020 | 234.1400 | 915.00 |
| 22/10/2015 | IGOV On 04-February-16 | | | Index Future | 237.98 | 238.0220 | 237.9820 | 238.0220 | 138.00 |
| 22/10/2015 | IGOV On 05-May-16 | | | Index Future | 242.19 | 242.2300 | 242.1890 | 242.2300 | 0.00 |
| 22/10/2015 | ILBI On 05-November-15 | | | Index Future | 635.14 | 635.2500 | 635.1380 | 635.2500 | 0.00 |
| 22/10/2015 | ILBI On 04-February-16 | | | Index Future | 645.94 | 646.0500 | 645.9350 | 646.0500 | 161.00 |
| 22/10/2015 | IS01 On 19-December-16 | | | Interest Rate Swap | 99.68 | 99.7075 | 99.6792 | 99.7075 | 0.00 |
| 22/10/2015 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.54 | 99.6458 | 99.5361 | 99.6458 | 0.00 |
| 22/10/2015 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.77 | 99.1155 | 98.7707 | 99.1155 | 0.00 |
| 22/10/2015 | IS10 On 17-December-25 | | | Interest Rate Swap | 100.42 | 100.9424 | 100.4195 | 100.9424 | 0.00 |
| 22/10/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 22/10/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 22/10/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 22/10/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 22/10/2015 | JBAF On 18-November-15 | | | Jibar Tradeable Future | 6.34 | 93.6600 | 6.3400 | 93.6600 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.40 | 93.6000 | 6.4000 | 93.6000 | 0.00 |
| 22/10/2015 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.45 | 93.5500 | 6.4500 | 93.5500 | 0.00 |
| 22/10/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.53 | 93.4700 | 6.5300 | 93.4700 | 2,000.00 |
| 22/10/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.57 | 93.4300 | 6.5700 | 93.4300 | 0.00 |
| 22/10/2015 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 6.57 | 6.6200 | 6.5700 | 6.6200 | 0.00 |
| 22/10/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.82 | 93.1800 | 6.8200 | 93.1800 | 0.00 |
| 22/10/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.05 | 92.9500 | 7.0500 | 92.9500 | 0.00 |
| 22/10/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.22 | 92.7800 | 7.2200 | 92.7800 | 0.00 |
| 22/10/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.40 | 92.6000 | 7.4000 | 92.6000 | 0.00 |
| 22/10/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.56 | 92.4400 | 7.5600 | 92.4400 | 0.00 |
| 22/10/2015 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.68 | 92.3200 | 7.6800 | 92.3200 | 0.00 |
| 22/10/2015 | R023 On 05-November-15 | | | Bond Future | 8.11 | 99.1555 | 8.1117 | 99.1555 | 14,015.00 |
| 22/10/2015 | R023 On 05-November-15 | 8.01 | Call | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 22/10/2015 | R023 On 05-November-15 | 8.00 | Call | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 22/10/2015 | R023 On 05-November-15 | 7.99 | Call | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 22/10/2015 | R023 On 05-November-15 | 8.00 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 22/10/2015 | R023 On 05-November-15 | 7.99 | Put | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 22/10/2015 | R023 On 05-November-15 | 8.01 | Put | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 22/10/2015 | R023 On 04-February-16 | | | Bond Future | 8.18 | 100.7916 | 8.1822 | 100.7916 | 1,050.00 |
| 22/10/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 22/10/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 22/10/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1006 | 1 | 1006 | 1 | 0.00 |
| 22/10/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 22/10/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 22/10/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 22/10/2015 | R023 On 05-May-16 | | | Bond Future | 8.23 | 98.6378 | 8.2288 | 98.6378 | 0.00 |
| 22/10/2015 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 22/10/2015 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 22/10/2015 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 2036 | 2 | 2036 | 2 | 0.00 |
| 22/10/2015 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 22/10/2015 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 22/10/2015 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | | | Bond Future | 8.37 | 118.8666 | 8.3654 | 118.8666 | 32,862.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.45 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R186 On 05-November-15 | 8.75 | Call | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.22 | Call | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 7.73 | Call | Bond Future | 5 | 0 | 5 | 0 | 169.00 |
| 22/10/2015 | R186 On 05-November-15 | 7.86 | Call | Bond Future | 22 | 0 | 22 | 0 | 674.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.35 | Call | Bond Future | 787 | 1 | 787 | 1 | 843.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.00 | Call | Bond Future | 80 | 0 | 80 | 0 | 200.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.85 | Call | Bond Future | 3767 | 3 | 3767 | 3 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 4862 | 4 | 4862 | 4 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 7.75 | Call | Bond Future | 6 | 0 | 6 | 0 | 1,200.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 493 | 0 | 493 | 0 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.50 | Call | Bond Future | 1477 | 1 | 1477 | 1 | 650.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.55 | Call | Bond Future | 1757 | 1 | 1757 | 1 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.22 | Put | Bond Future | 1544 | 2 | 1544 | 2 | 1,090.00 |
| 22/10/2015 | R186 On 05-November-15 | 7.86 | Put | Bond Future | 4098 | 5 | 4098 | 5 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 7.73 | Put | Bond Future | 5162 | 6 | 5162 | 6 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.45 | Put | Bond Future | 557 | 1 | 557 | 1 | 6,308.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.75 | Put | Bond Future | 79 | 0 | 79 | 0 | 10,200.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.35 | Put | Bond Future | 909 | 1 | 909 | 1 | 9,430.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 1327 | 2 | 1327 | 2 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.50 | Put | Bond Future | 424 | 1 | 424 | 1 | 4,666.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.55 | Put | Bond Future | 316 | 0 | 316 | 0 | 4,667.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 1380 | 2 | 1380 | 2 | 8,650.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.85 | Put | Bond Future | 35 | 0 | 35 | 0 | 2,283.00 |
| 22/10/2015 | R186 On 05-November-15 | 7.75 | Put | Bond Future | 4996 | 5 | 4996 | 5 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 8.00 | Put | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 22/10/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 9 | 0 | 9 | 0 | 2,600.00 |
| 22/10/2015 | R186 On 04-February-16 | | | Bond Future | 8.43 | 115.5304 | 8.4271 | 115.5304 | 6,227.00 |
| 22/10/2015 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 3690 | 3 | 3690 | 3 | 0.00 |
| 22/10/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 22/10/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 22/10/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 232 | 0 | 232 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 7702 | 8 | 7702 | 8 | 0.00 |
| 22/10/2015 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 1236 | 1 | 1236 | 1 | 6,695.00 |
| 22/10/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 7625 | 8 | 7625 | 8 | 0.00 |
| 22/10/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 7778 | 8 | 7778 | 8 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | | | Bond Future | 8.47 | 117.5648 | 8.4750 | 117.5648 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 2625 | 2 | 2625 | 2 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 2660 | 2 | 2660 | 2 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 2590 | 2 | 2590 | 2 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 3693 | 4 | 3693 | 4 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 3609 | 4 | 3609 | 4 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 7945 | 8 | 7945 | 8 | 0.00 |
| 22/10/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 3651 | 4 | 3651 | 4 | 0.00 |
| 22/10/2015 | R186 On 04-August-16 | | | Bond Future | 8.52 | 114.3779 | 8.5236 | 114.3779 | 0.00 |
| 22/10/2015 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 3563 | 3 | 3563 | 3 | 0.00 |
| 22/10/2015 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 3637 | 3 | 3637 | 3 | 0.00 |
| 22/10/2015 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 3600 | 3 | 3600 | 3 | 0.00 |
| 22/10/2015 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 22/10/2015 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 22/10/2015 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 3737 | 4 | 3737 | 4 | 0.00 |
| 22/10/2015 | R197 On 05-November-15 | | | Bond Future | 296.24 | 296.1778 | 296.2383 | 296.1778 | 927.00 |
| 22/10/2015 | R197 On 05-November-15 | 294.99 | Call | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 22/10/2015 | R197 On 05-November-15 | 295.01 | Call | Bond Future | 1228 | 1 | 1228 | 1 | 0.00 |
| 22/10/2015 | R197 On 05-November-15 | 295.00 | Call | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 22/10/2015 | R197 On 05-November-15 | 295.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R197 On 05-November-15 | 295.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R197 On 05-November-15 | 294.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R197 On 04-February-16 | | | Bond Future | 294.79 | 294.7347 | 294.7943 | 294.7347 | 0.00 |
| 22/10/2015 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 22/10/2015 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 22/10/2015 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 2206 | 2 | 2206 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R202 On 05-November-15 | | | Bond Future | 242.71 | 242.6572 | 242.7073 | 242.6572 | 52,277.00 |
| 22/10/2015 | R202 On 05-November-15 | 246.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R202 On 05-November-15 | 246.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R202 On 05-November-15 | 245.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R202 On 05-November-15 | 245.99 | Put | Bond Future | 3283 | 3 | 3283 | 3 | 0.00 |
| 22/10/2015 | R202 On 05-November-15 | 246.01 | Put | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 22/10/2015 | R202 On 05-November-15 | 246.00 | Put | Bond Future | 3293 | 3 | 3293 | 3 | 0.00 |
| 22/10/2015 | R202 On 04-February-16 | | | Bond Future | 243.36 | 243.3057 | 243.3550 | 243.3057 | 1,640.00 |
| 22/10/2015 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 3365 | 3 | 3365 | 3 | 0.00 |
| 22/10/2015 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 3345 | 3 | 3345 | 3 | 0.00 |
| 22/10/2015 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 3355 | 3 | 3355 | 3 | 0.00 |
| 22/10/2015 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-November-15 | | | Bond Future | 7.05 | 103.1406 | 7.0531 | 103.1406 | 15,930.00 |
| 22/10/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 22/10/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 22/10/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 22/10/2015 | R203 On 04-February-16 | | | Bond Future | 7.12 | 104.8424 | 7.1211 | 104.8424 | 19.00 |
| 22/10/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 22/10/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 22/10/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 22/10/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 22/10/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 22/10/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-May-16 | | | Bond Future | 7.11 | 102.5189 | 7.1147 | 102.5189 | 0.00 |
| 22/10/2015 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 513 | 0 | 513 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 521 | 0 | 521 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 22/10/2015 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 343 | 0 | 343 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 22/10/2015 | R204 On 05-November-15 | | | Bond Future | 7.42 | 104.4283 | 7.4229 | 104.4283 | 24,731.00 |
| 22/10/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 3305 | 4 | 3305 | 4 | 0.00 |
| 22/10/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 3276 | 4 | 3276 | 4 | 0.00 |
| 22/10/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 3334 | 4 | 3334 | 4 | 0.00 |
| 22/10/2015 | R204 On 04-February-16 | | | Bond Future | 7.49 | 102.1151 | 7.4949 | 102.1151 | 28.00 |
| 22/10/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 574 | 0 | 574 | 0 | 0.00 |
| 22/10/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 561 | 0 | 561 | 0 | 0.00 |
| 22/10/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 548 | 0 | 548 | 0 | 0.00 |
| 22/10/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 22/10/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 22/10/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 535 | 1 | 535 | 1 | 0.00 |
| 22/10/2015 | R204 On 05-May-16 | | | Bond Future | 7.53 | 103.9131 | 7.5320 | 103.9131 | 0.00 |
| 22/10/2015 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 22/10/2015 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 22/10/2015 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 22/10/2015 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 22/10/2015 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 22/10/2015 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | | | Bond Future | 7.70 | 100.4688 | 7.7024 | 100.4688 | 40,817.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.50 | Call | Bond Future | 98 | 0 | 98 | 0 | 19.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 57 | 0 | 57 | 0 | 53.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.50 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 22/10/2015 | R207 On 04-February-16 | | | Bond Future | 7.78 | 98.4851 | 7.7758 | 98.4851 | 21.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 212 | 0 | 212 | 0 | 43.00 |
| 22/10/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 22/10/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 22/10/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 415 | 0 | 415 | 0 | 19.00 |
| 22/10/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 1330 | 2 | 1330 | 2 | 0.00 |
| 22/10/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 22/10/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 1352 | 2 | 1352 | 2 | 0.00 |
| 22/10/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | | | Bond Future | 7.83 | 100.2196 | 7.8278 | 100.2196 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 777 | 1 | 777 | 1 | 43.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 22/10/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 22/10/2015 | R207 On 04-August-16 | | | Bond Future | 7.88 | 98.3783 | 7.8817 | 98.3783 | 0.00 |
| 22/10/2015 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 1494 | 1 | 1494 | 1 | 0.00 |
| 22/10/2015 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 1526 | 1 | 1526 | 1 | 0.00 |
| 22/10/2015 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 22/10/2015 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 22/10/2015 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 22/10/2015 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 22/10/2015 | R208 On 05-November-15 | | | Bond Future | 7.88 | 95.5756 | 7.8817 | 95.5756 | 39,545.00 |
| 22/10/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 2474 | 2 | 2474 | 2 | 0.00 |
| 22/10/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 22/10/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 22/10/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 22/10/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 4 | 0 | 4 | 0 | 2,200.00 |
| 22/10/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 22/10/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 728 | 1 | 728 | 1 | 0.00 |
| 22/10/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 22/10/2015 | R208 On 04-February-16 | | | Bond Future | 7.95 | 97.1525 | 7.9509 | 97.1525 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 22/10/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 22/10/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 22/10/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 22/10/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 22/10/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 1462 | 2 | 1462 | 2 | 0.00 |
| 22/10/2015 | R208 On 05-May-16 | | | Bond Future | 8.00 | 95.4618 | 7.9998 | 95.4618 | 0.00 |
| 22/10/2015 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 22/10/2015 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 1475 | 1 | 1475 | 1 | 0.00 |
| 22/10/2015 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 1495 | 1 | 1495 | 1 | 0.00 |
| 22/10/2015 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 1475 | 2 | 1475 | 2 | 0.00 |
| 22/10/2015 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 1456 | 2 | 1456 | 2 | 0.00 |
| 22/10/2015 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 1494 | 2 | 1494 | 2 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | | | Bond Future | 8.97 | 74.9122 | 8.9742 | 74.9122 | 24,850.00 |
| 22/10/2015 | R209 On 05-November-15 | 9.25 | Call | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 8.50 | Call | Bond Future | 42 | 0 | 42 | 0 | 900.00 |
| 22/10/2015 | R209 On 05-November-15 | 9.00 | Call | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 9.16 | Call | Bond Future | 1714 | 1 | 1714 | 1 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 7833 | 8 | 7833 | 8 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 9.25 | Put | Bond Future | 207 | 0 | 207 | 0 | 900.00 |
| 22/10/2015 | R209 On 05-November-15 | 8.50 | Put | Bond Future | 3708 | 4 | 3708 | 4 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 9.00 | Put | Bond Future | 774 | 1 | 774 | 1 | 500.00 |
| 22/10/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 7920 | 8 | 7920 | 8 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 7746 | 8 | 7746 | 8 | 0.00 |
| 22/10/2015 | R209 On 05-November-15 | 9.16 | Put | Bond Future | 349 | 1 | 349 | 1 | 0.00 |
| 22/10/2015 | R209 On 04-February-16 | | | Bond Future | 9.03 | 76.1482 | 9.0310 | 76.1482 | 400.00 |
| 22/10/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 22/10/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 1485 | 1 | 1485 | 1 | 0.00 |
| 22/10/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 1458 | 1 | 1458 | 1 | 0.00 |
| 22/10/2015 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 22/10/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 3525 | 4 | 3525 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 3624 | 4 | 3624 | 4 | 0.00 |
| 22/10/2015 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 2,200.00 |
| 22/10/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 3574 | 4 | 3574 | 4 | 0.00 |
| 22/10/2015 | R209 On 05-May-16 | | | Bond Future | 9.08 | 74.3398 | 9.0783 | 74.3398 | 0.00 |
| 22/10/2015 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 22/10/2015 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 22/10/2015 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 22/10/2015 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 3510 | 4 | 3510 | 4 | 0.00 |
| 22/10/2015 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 3471 | 4 | 3471 | 4 | 0.00 |
| 22/10/2015 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 3549 | 4 | 3549 | 4 | 0.00 |
| 22/10/2015 | R210 On 05-November-15 | | | Bond Future | 181.39 | 181.6417 | 181.3879 | 181.6417 | 2,894.00 |
| 22/10/2015 | R210 On 05-November-15 | 182.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R210 On 05-November-15 | 181.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R210 On 05-November-15 | 182.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R210 On 05-November-15 | 182.01 | Put | Bond Future | 622 | 0 | 622 | 0 | 0.00 |
| 22/10/2015 | R210 On 05-November-15 | 182.00 | Put | Bond Future | 612 | 0 | 612 | 0 | 0.00 |
| 22/10/2015 | R210 On 05-November-15 | 181.99 | Put | Bond Future | 602 | 0 | 602 | 0 | 0.00 |
| 22/10/2015 | R210 On 04-February-16 | | | Bond Future | 184.39 | 184.6535 | 184.3943 | 184.6535 | 5.00 |
| 22/10/2015 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 606 | 0 | 606 | 0 | 0.00 |
| 22/10/2015 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 616 | 0 | 616 | 0 | 0.00 |
| 22/10/2015 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 596 | 0 | 596 | 0 | 0.00 |
| 22/10/2015 | R211 On 05-November-15 | | | Bond Future | 136.34 | 136.3141 | 136.3399 | 136.3141 | 0.00 |
| 22/10/2015 | R211 On 05-November-15 | 134.99 | Call | Bond Future | 1350 | 1 | 1350 | 1 | 0.00 |
| 22/10/2015 | R211 On 05-November-15 | 135.00 | Call | Bond Future | 1340 | 1 | 1340 | 1 | 0.00 |
| 22/10/2015 | R211 On 05-November-15 | 135.01 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 22/10/2015 | R211 On 05-November-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R211 On 05-November-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R211 On 05-November-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R211 On 04-February-16 | | | Bond Future | 136.91 | 136.8805 | 136.9058 | 136.8805 | 1,120.00 |
| 22/10/2015 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R211 On 04-February-16 | 139.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 22/10/2015 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 22/10/2015 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 22/10/2015 | R212 On 05-November-15 | | | Bond Future | 142.31 | 142.4403 | 142.3061 | 142.4403 | 1,928.00 |
| 22/10/2015 | R212 On 05-November-15 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R212 On 05-November-15 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R212 On 05-November-15 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R212 On 05-November-15 | 146.00 | Put | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 22/10/2015 | R212 On 05-November-15 | 146.01 | Put | Bond Future | 3704 | 4 | 3704 | 4 | 0.00 |
| 22/10/2015 | R212 On 05-November-15 | 145.99 | Put | Bond Future | 3684 | 4 | 3684 | 4 | 0.00 |
| 22/10/2015 | R212 On 04-February-16 | | | Bond Future | 142.81 | 142.9429 | 142.8055 | 142.9429 | 0.00 |
| 22/10/2015 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 22/10/2015 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 3204 | 3 | 3204 | 3 | 0.00 |
| 22/10/2015 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 3184 | 3 | 3184 | 3 | 0.00 |
| 22/10/2015 | R213 On 05-November-15 | | | Bond Future | 8.84 | 85.6267 | 8.8405 | 85.6267 | 21,426.00 |
| 22/10/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 8711 | 9 | 8711 | 9 | 0.00 |
| 22/10/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 8542 | 9 | 8542 | 9 | 0.00 |
| 22/10/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 8626 | 9 | 8626 | 9 | 0.00 |
| 22/10/2015 | R213 On 04-February-16 | | | Bond Future | 8.91 | 87.0395 | 8.9052 | 87.0395 | 700.00 |
| 22/10/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 22/10/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 1780 | 2 | 1780 | 2 | 0.00 |
| 22/10/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 1718 | 2 | 1718 | 2 | 0.00 |
| 22/10/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 2890 | 3 | 2890 | 3 | 0.00 |
| 22/10/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 2847 | 3 | 2847 | 3 | 0.00 |
| 22/10/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 22/10/2015 | R213 On 05-May-16 | | | Bond Future | 8.95 | 85.0238 | 8.9539 | 85.0238 | 0.00 |
| 22/10/2015 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 2417 | 2 | 2417 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 2448 | 2 | 2448 | 2 | 0.00 |
| 22/10/2015 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 22/10/2015 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 3933 | 4 | 3933 | 4 | 0.00 |
| 22/10/2015 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 22/10/2015 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 22/10/2015 | R214 On 05-November-15 | | | Bond Future | 9.03 | 75.7280 | 9.0294 | 75.7280 | 16,945.00 |
| 22/10/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 8937 | 9 | 8937 | 9 | 0.00 |
| 22/10/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 8843 | 9 | 8843 | 9 | 0.00 |
| 22/10/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 8749 | 9 | 8749 | 9 | 0.00 |
| 22/10/2015 | R214 On 04-February-16 | | | Bond Future | 9.09 | 76.9774 | 9.0877 | 76.9774 | 5,303.00 |
| 22/10/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 22/10/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 22/10/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 22/10/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 9406 | 10 | 9406 | 10 | 0.00 |
| 22/10/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 9493 | 10 | 9493 | 10 | 0.00 |
| 22/10/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 9580 | 10 | 9580 | 10 | 0.00 |
| 22/10/2015 | R214 On 05-May-16 | | | Bond Future | 9.13 | 75.0380 | 9.1323 | 75.0380 | 0.00 |
| 22/10/2015 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 2899 | 3 | 2899 | 3 | 0.00 |
| 22/10/2015 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 22/10/2015 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 22/10/2015 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 22/10/2015 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 3919 | 4 | 3919 | 4 | 0.00 |
| 22/10/2015 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 4006 | 4 | 4006 | 4 | 0.00 |
| 22/10/2015 | R248 On 05-November-15 | | | Bond Future | 9.09 | 97.4578 | 9.0947 | 97.4578 | 49,160.00 |
| 22/10/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 12334 | 13 | 12334 | 13 | 0.00 |
| 22/10/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 12210 | 13 | 12210 | 13 | 0.00 |
| 22/10/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 12086 | 13 | 12086 | 13 | 0.00 |
| 22/10/2015 | R248 On 04-February-16 | | | Bond Future | 9.15 | 99.0659 | 9.1549 | 99.0659 | 3,750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/10/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 22/10/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 1457 | 2 | 1457 | 2 | 0.00 |
| 22/10/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 1661 | 2 | 1661 | 2 | 0.00 |
| 22/10/2015 | R248 On 05-May-16 | | | Bond Future | 9.20 | 96.3749 | 9.2012 | 96.3749 | 0.00 |
| 22/10/2015 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/10/2015 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 2015 | 3 | 2015 | 3 | 0.00 |
| 22/10/2015 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 2117 | 3 | 2117 | 3 | 0.00 |
| 22/10/2015 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 1913 | 3 | 1913 | 3 | 0.00 |