



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 June 2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | 2025 On 06-August-15 | | | Bond Future | 120.83 | 120.7913 | 120.8339 | 120.7913 | 38.00 |
| 25/06/2015 | 2025 On 06-August-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2025 On 06-August-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2025 On 06-August-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2025 On 06-August-15 | 121.00 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 25/06/2015 | 2025 On 06-August-15 | 121.01 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 25/06/2015 | 2025 On 06-August-15 | 120.99 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 25/06/2015 | 2025 On 05-November-15 | | | Bond Future | 122.75 | 122.7111 | 122.7526 | 122.7111 | 0.00 |
| 25/06/2015 | 2025 On 05-November-15 | 123.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2025 On 05-November-15 | 122.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2025 On 05-November-15 | 123.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2025 On 05-November-15 | 122.99 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 25/06/2015 | 2025 On 05-November-15 | 123.00 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 25/06/2015 | 2025 On 05-November-15 | 123.01 | Put | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 25/06/2015 | 2030 On 06-August-15 | | | Bond Future | 8.63 | 94.9382 | 8.6251 | 94.9382 | 9,953.00 |
| 25/06/2015 | 2030 On 06-August-15 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2030 On 06-August-15 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2030 On 06-August-15 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2030 On 06-August-15 | 7.75 | Put | Bond Future | 7264 | 7 | 7264 | 7 | 0.00 |
| 25/06/2015 | 2030 On 06-August-15 | 7.76 | Put | Bond Future | 7177 | 7 | 7177 | 7 | 0.00 |
| 25/06/2015 | 2030 On 06-August-15 | 7.74 | Put | Bond Future | 7352 | 8 | 7352 | 8 | 0.00 |
| 25/06/2015 | 2030 On 05-November-15 | | | Bond Future | 8.69 | 96.4475 | 8.6860 | 96.4475 | 0.00 |
| 25/06/2015 | 2030 On 05-November-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2030 On 05-November-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2030 On 05-November-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2030 On 05-November-15 | 8.50 | Put | Bond Future | 1459 | 2 | 1459 | 2 | 0.00 |
| 25/06/2015 | 2030 On 05-November-15 | 8.51 | Put | Bond Future | 1380 | 2 | 1380 | 2 | 0.00 |
| 25/06/2015 | 2030 On 05-November-15 | 8.49 | Put | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 25/06/2015 | 2032 On 06-August-15 | | | Bond Future | 8.73 | 98.6231 | 8.7287 | 98.6231 | 1,678.00 |
| 25/06/2015 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 25/06/2015 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 2043 | 2 | 2043 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 25/06/2015 | 2032 On 05-November-15 | | | Bond Future | 8.79 | 96.0359 | 8.7910 | 96.0359 | 0.00 |
| 25/06/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 6913 | 7 | 6913 | 7 | 0.00 |
| 25/06/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 7005 | 7 | 7005 | 7 | 0.00 |
| 25/06/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 6821 | 7 | 6821 | 7 | 0.00 |
| 25/06/2015 | 2032 On 04-February-16 | | | Bond Future | 8.85 | 97.6674 | 8.8452 | 97.6674 | 0.00 |
| 25/06/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 1284 | 2 | 1284 | 2 | 0.00 |
| 25/06/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 25/06/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 25/06/2015 | 2037 On 06-August-15 | | | Bond Future | 8.84 | 96.7552 | 8.8431 | 96.7552 | 41,268.00 |
| 25/06/2015 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 25/06/2015 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 25/06/2015 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 25/06/2015 | 2037 On 05-November-15 | | | Bond Future | 8.90 | 98.2935 | 8.9009 | 98.2935 | 0.00 |
| 25/06/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 8864 | 9 | 8864 | 9 | 0.00 |
| 25/06/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 8970 | 9 | 8970 | 9 | 0.00 |
| 25/06/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 8759 | 9 | 8759 | 9 | 0.00 |
| 25/06/2015 | 2037 On 04-February-16 | | | Bond Future | 8.95 | 95.7055 | 8.9527 | 95.7055 | 0.00 |
| 25/06/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 1868 | 2 | 1868 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 25/06/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 25/06/2015 | 2038 On 06-August-15 | | | Bond Future | 124.69 | 124.6466 | 124.6912 | 124.6466 | 3,582.00 |
| 25/06/2015 | 2038 On 06-August-15 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2038 On 06-August-15 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2038 On 06-August-15 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2038 On 06-August-15 | 128.00 | Put | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 25/06/2015 | 2038 On 06-August-15 | 128.01 | Put | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 25/06/2015 | 2038 On 06-August-15 | 127.99 | Put | Bond Future | 3299 | 3 | 3299 | 3 | 0.00 |
| 25/06/2015 | 2038 On 05-November-15 | | | Bond Future | 126.67 | 126.6276 | 126.6714 | 126.6276 | 0.00 |
| 25/06/2015 | 2038 On 05-November-15 | 134.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2038 On 05-November-15 | 134.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2038 On 05-November-15 | 133.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2038 On 05-November-15 | 134.00 | Put | Bond Future | 7329 | 7 | 7329 | 7 | 0.00 |
| 25/06/2015 | 2038 On 05-November-15 | 134.01 | Put | Bond Future | 7339 | 7 | 7339 | 7 | 0.00 |
| 25/06/2015 | 2038 On 05-November-15 | 133.99 | Put | Bond Future | 7319 | 7 | 7319 | 7 | 0.00 |
| 25/06/2015 | 2044 On 06-August-15 | | | Bond Future | 8.90 | 98.5075 | 8.8964 | 98.5075 | 13,051.00 |
| 25/06/2015 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 25/06/2015 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 1404 | 2 | 1404 | 2 | 0.00 |
| 25/06/2015 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 1508 | 2 | 1508 | 2 | 0.00 |
| 25/06/2015 | 2044 On 05-November-15 | | | Bond Future | 8.95 | 100.0736 | 8.9515 | 100.0736 | 0.00 |
| 25/06/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 05-November-15 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 7504 | 8 | 7504 | 8 | 0.00 |
| 25/06/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 7391 | 8 | 7391 | 8 | 0.00 |
| 25/06/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 7618 | 8 | 7618 | 8 | 0.00 |
| 25/06/2015 | 2044 On 04-February-16 | | | Bond Future | 9.00 | 97.3906 | 9.0008 | 97.3906 | 0.00 |
| 25/06/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 25/06/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 04-February-16 | 9.00 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 25/06/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 25/06/2015 | 2046 On 06-August-15 | | | Bond Future | 123.15 | 123.1030 | 123.1473 | 123.1030 | 5,722.00 |
| 25/06/2015 | 2046 On 06-August-15 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2046 On 06-August-15 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2046 On 06-August-15 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2046 On 06-August-15 | 128.99 | Put | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 25/06/2015 | 2046 On 06-August-15 | 129.00 | Put | Bond Future | 5853 | 6 | 5853 | 6 | 0.00 |
| 25/06/2015 | 2046 On 06-August-15 | 129.01 | Put | Bond Future | 5863 | 6 | 5863 | 6 | 0.00 |
| 25/06/2015 | 2046 On 05-November-15 | | | Bond Future | 123.70 | 123.6534 | 123.6965 | 123.6534 | 0.00 |
| 25/06/2015 | 2046 On 05-November-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2046 On 05-November-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2046 On 05-November-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2046 On 05-November-15 | 133.00 | Put | Bond Future | 9304 | 9 | 9304 | 9 | 0.00 |
| 25/06/2015 | 2046 On 05-November-15 | 132.99 | Put | Bond Future | 9294 | 9 | 9294 | 9 | 0.00 |
| 25/06/2015 | 2046 On 05-November-15 | 133.01 | Put | Bond Future | 9314 | 9 | 9314 | 9 | 0.00 |
| 25/06/2015 | 2050 On 06-August-15 | | | Bond Future | 132.87 | 132.8259 | 132.8734 | 132.8259 | 3,821.00 |
| 25/06/2015 | 2050 On 06-August-15 | 137.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2050 On 06-August-15 | 136.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2050 On 06-August-15 | 137.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2050 On 06-August-15 | 136.99 | Put | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 25/06/2015 | 2050 On 06-August-15 | 137.01 | Put | Bond Future | 4137 | 4 | 4137 | 4 | 0.00 |
| 25/06/2015 | 2050 On 06-August-15 | 137.00 | Put | Bond Future | 4127 | 4 | 4127 | 4 | 0.00 |
| 25/06/2015 | 2050 On 05-November-15 | | | Bond Future | 134.98 | 134.9365 | 134.9829 | 134.9365 | 0.00 |
| 25/06/2015 | 2050 On 05-November-15 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2050 On 05-November-15 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2050 On 05-November-15 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | 2050 On 05-November-15 | 145.01 | Put | Bond Future | 10027 | 10 | 10027 | 10 | 0.00 |
| 25/06/2015 | 2050 On 05-November-15 | 145.00 | Put | Bond Future | 10017 | 10 | 10017 | 10 | 0.00 |
| 25/06/2015 | 2050 On 05-November-15 | 144.99 | Put | Bond Future | 10007 | 10 | 10007 | 10 | 0.00 |
| 25/06/2015 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | AL37 On 06-August-15 | | | Index Future | 457.93 | 457.3620 | 457.9290 | 457.3620 | 124.00 |
| 25/06/2015 | AL37 On 05-November-15 | | | Index Future | 465.28 | 464.7070 | 465.2770 | 464.7070 | 0.00 |
| 25/06/2015 | AL7T On 06-August-15 | | | Index Future | 541.50 | 539.9430 | 541.4960 | 539.9430 | 3.00 |
| 25/06/2015 | AL7T On 05-November-15 | | | Index Future | 550.18 | 548.6140 | 550.1840 | 548.6140 | 0.00 |
| 25/06/2015 | ALBI On 06-August-15 | | | Index Future | 494.46 | 493.4060 | 494.4610 | 493.4060 | 508.00 |
| 25/06/2015 | ALBI On 05-November-15 | | | Index Future | 502.40 | 501.3300 | 502.3950 | 501.3300 | 103.00 |
| 25/06/2015 | ALBI On 04-February-16 | | | Index Future | 510.92 | 509.8390 | 510.9220 | 509.8390 | 0.00 |
| 25/06/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/06/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C213 On 28-February-31 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/06/2015 | EL28 On 06-August-15 | | | Bond Future | 125.01 | 124.5568 | 125.0104 | 124.5568 | 0.00 |
| 25/06/2015 | EL28 On 06-August-15 | 125.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | EL28 On 06-August-15 | 125.00 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 25/06/2015 | EL28 On 06-August-15 | 124.99 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 25/06/2015 | EL28 On 06-August-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | EL28 On 06-August-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | EL28 On 06-August-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | EL28 On 05-November-15 | | | Bond Future | 125.45 | 124.9882 | 125.4475 | 124.9882 | 0.00 |
| 25/06/2015 | EL28 On 05-November-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | EL28 On 05-November-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | EL28 On 05-November-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | EL28 On 05-November-15 | 127.00 | Put | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 25/06/2015 | EL28 On 05-November-15 | 127.01 | Put | Bond Future | 1563 | 2 | 1563 | 2 | 0.00 |
| 25/06/2015 | EL28 On 05-November-15 | 126.99 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 25/06/2015 | ES33 On 06-August-15 | | | Bond Future | 9.75 | 83.8912 | 9.7512 | 83.8912 | 6,396.00 |
| 25/06/2015 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 25/06/2015 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 25/06/2015 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 25/06/2015 | ES33 On 05-November-15 | | | Bond Future | 9.84 | 81.4378 | 9.8411 | 81.4378 | 0.00 |
| 25/06/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | ES33 On 05-November-15 | 9.01 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 6304 | 6 | 6304 | 6 | 0.00 |
| 25/06/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 6225 | 6 | 6225 | 6 | 0.00 |
| 25/06/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 6383 | 7 | 6383 | 7 | 0.00 |
| 25/06/2015 | ES33 On 04-February-16 | | | Bond Future | 9.93 | 82.8212 | 9.9263 | 82.8212 | 0.00 |
| 25/06/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 25/06/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 581 | 0 | 581 | 0 | 0.00 |
| 25/06/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 512 | 0 | 512 | 0 | 0.00 |
| 25/06/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 06-August-15 | | | GOVI | 490.86 | 489.8260 | 490.8550 | 489.8260 | 465.00 |
| 25/06/2015 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 91450 | 10 | 91450 | 10 | 0.00 |
| 25/06/2015 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 91550 | 10 | 91550 | 10 | 0.00 |
| 25/06/2015 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 91350 | 10 | 91350 | 10 | 0.00 |
| 25/06/2015 | GOVI On 05-November-15 | | | GOVI | 498.73 | 497.6920 | 498.7310 | 497.6920 | 27.00 |
| 25/06/2015 | GOVI On 05-November-15 | 530.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 312690 | 32 | 312690 | 32 | 0.00 |
| 25/06/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 312590 | 32 | 312590 | 32 | 0.00 |
| 25/06/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 312790 | 32 | 312790 | 32 | 0.00 |
| 25/06/2015 | GOVI On 04-February-16 | | | GOVI | 507.20 | 506.1400 | 507.1960 | 506.1400 | 0.00 |
| 25/06/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 47940 | 6 | 47940 | 6 | 0.00 |
| 25/06/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 48140 | 6 | 48140 | 6 | 0.00 |
| 25/06/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 48040 | 6 | 48040 | 6 | 0.00 |
| 25/06/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/06/2015 | IGOV On 06-August-15 | | | Index Future | 228.07 | 227.8950 | 228.0660 | 227.8950 | 1,080.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | IGOV On 05-November-15 | | | Index Future | 231.73 | 231.5550 | 231.7260 | 231.5550 | 17.00 |
| 25/06/2015 | IGOV On 04-February-16 | | | Index Future | 235.66 | 235.4850 | 235.6590 | 235.4850 | 0.00 |
| 25/06/2015 | ILBI On 06-August-15 | | | Index Future | 619.37 | 618.9060 | 619.3730 | 618.9060 | 159.00 |
| 25/06/2015 | ILBI On 05-November-15 | | | Index Future | 629.50 | 629.0240 | 629.4950 | 629.0240 | 0.00 |
| 25/06/2015 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 25/06/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/06/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 25/06/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/06/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/06/2015 | JBAF On 15-July-15 | | | Jibar Tradeable Future | 6.19 | 93.8400 | 6.1900 | 93.8400 | 0.00 |
| 25/06/2015 | JBAF On 19-August-15 | | | Jibar Tradeable Future | 6.32 | 93.6800 | 6.3200 | 93.6800 | 0.00 |
| 25/06/2015 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.37 | 93.6300 | 6.3700 | 93.6300 | 0.00 |
| 25/06/2015 | JBAF On 21-October-15 | | | Jibar Tradeable Future | 6.49 | 93.4700 | 6.4900 | 93.4700 | 0.00 |
| 25/06/2015 | JBAF On 18-November-15 | | | Jibar Tradeable Future | 6.56 | 93.4000 | 6.5600 | 93.4000 | 500.00 |
| 25/06/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.67 | 93.3100 | 6.6700 | 93.3100 | 0.00 |
| 25/06/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.83 | 93.1500 | 6.8300 | 93.1500 | 2,000.00 |
| 25/06/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.94 | 93.0300 | 6.9400 | 93.0300 | 0.00 |
| 25/06/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.16 | 92.8100 | 7.1600 | 92.8100 | 0.00 |
| 25/06/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.37 | 92.6000 | 7.3700 | 92.6000 | 0.00 |
| 25/06/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.54 | 92.4300 | 7.5400 | 92.4300 | 0.00 |
| 25/06/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.66 | 92.3100 | 7.6600 | 92.3100 | 0.00 |
| 25/06/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.81 | 92.1900 | 7.8100 | 92.1900 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | | | Bond Future | 8.11 | 101.2676 | 8.1092 | 101.2676 | 20,973.00 |
| 25/06/2015 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 5131 | 5 | 5131 | 5 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 1470 | 1 | 1470 | 1 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 25/06/2015 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 24 | 0 | 24 | 0 | 911.00 |
| 25/06/2015 | R023 On 05-November-15 | | | Bond Future | 8.18 | 98.9540 | 8.1828 | 98.9540 | 0.00 |
| 25/06/2015 | R023 On 05-November-15 | 7.99 | Call | Bond Future | 1326 | 1 | 1326 | 1 | 0.00 |
| 25/06/2015 | R023 On 05-November-15 | 8.01 | Call | Bond Future | 1371 | 1 | 1371 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R023 On 05-November-15 | 8.00 | Call | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 25/06/2015 | R023 On 05-November-15 | 8.00 | Put | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 25/06/2015 | R023 On 05-November-15 | 8.01 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 25/06/2015 | R023 On 05-November-15 | 7.99 | Put | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 25/06/2015 | R023 On 04-February-16 | | | Bond Future | 8.25 | 100.6345 | 8.2474 | 100.6345 | 0.00 |
| 25/06/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 25/06/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 25/06/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 25/06/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 25/06/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 2984 | 3 | 2984 | 3 | 0.00 |
| 25/06/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | | | Bond Future | 8.22 | 117.7332 | 8.2185 | 117.7332 | 35,822.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.50 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.65 | Call | Bond Future | 193 | 0 | 193 | 0 | 75.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.75 | Call | Bond Future | 302 | 0 | 302 | 0 | 1,000.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.35 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 20.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.85 | Call | Bond Future | 456 | 0 | 456 | 0 | 20.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.68 | Call | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.90 | Call | Bond Future | 5494 | 5 | 5494 | 5 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.46 | Call | Bond Future | 2676 | 2 | 2676 | 2 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.55 | Call | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.45 | Call | Bond Future | 2622 | 2 | 2622 | 2 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.05 | Call | Bond Future | 925 | 1 | 925 | 1 | 75.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.65 | Put | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.50 | Put | Bond Future | 649 | 1 | 649 | 1 | 5,229.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.75 | Put | Bond Future | 4187 | 5 | 4187 | 5 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.45 | Put | Bond Future | 766 | 1 | 766 | 1 | 4,229.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.05 | Put | Bond Future | 2303 | 3 | 2303 | 3 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 7.85 | Put | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 2520 | 3 | 2520 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R186 On 06-August-15 | 8.35 | Put | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.68 | Put | Bond Future | 345 | 0 | 345 | 0 | 20.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.46 | Put | Bond Future | 741 | 1 | 741 | 1 | 75.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.90 | Put | Bond Future | 144 | 0 | 144 | 0 | 5,350.00 |
| 25/06/2015 | R186 On 06-August-15 | 8.55 | Put | Bond Future | 549 | 1 | 549 | 1 | 7,229.00 |
| 25/06/2015 | R186 On 05-November-15 | | | Bond Future | 8.28 | 119.6042 | 8.2797 | 119.6042 | 500.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 2558 | 2 | 2558 | 2 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.45 | Call | Bond Future | 3439 | 3 | 3439 | 3 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.22 | Call | Bond Future | 2481 | 2 | 2481 | 2 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 2635 | 2 | 2635 | 2 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 2596 | 2 | 2596 | 2 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.85 | Call | Bond Future | 5482 | 5 | 5482 | 5 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 6345 | 6 | 6345 | 6 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.35 | Call | Bond Future | 3001 | 3 | 3001 | 3 | 843.00 |
| 25/06/2015 | R186 On 05-November-15 | 7.86 | Call | Bond Future | 1344 | 1 | 1344 | 1 | 674.00 |
| 25/06/2015 | R186 On 05-November-15 | 7.73 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 169.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.45 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 6,248.00 |
| 25/06/2015 | R186 On 05-November-15 | 7.86 | Put | Bond Future | 4743 | 5 | 4743 | 5 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 7.73 | Put | Bond Future | 5519 | 6 | 5519 | 6 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.22 | Put | Bond Future | 2957 | 3 | 2957 | 3 | 1,090.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.35 | Put | Bond Future | 2445 | 3 | 2445 | 3 | 9,370.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.85 | Put | Bond Future | 1072 | 1 | 1072 | 1 | 843.00 |
| 25/06/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 2832 | 3 | 2832 | 3 | 8,690.00 |
| 25/06/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 814 | 1 | 814 | 1 | 2,600.00 |
| 25/06/2015 | R186 On 04-February-16 | | | Bond Future | 8.33 | 116.3368 | 8.3307 | 116.3368 | 5,512.00 |
| 25/06/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 25/06/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 25/06/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 25/06/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 7731 | 8 | 7731 | 8 | 0.00 |
| 25/06/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 7665 | 8 | 7665 | 8 | 0.00 |
| 25/06/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 7798 | 8 | 7798 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R186 On 05-May-16 | | | Bond Future | 8.37 | 118.4056 | 8.3726 | 118.4056 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 3901 | 4 | 3901 | 4 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 4149 | 4 | 4149 | 4 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 8054 | 8 | 8054 | 8 | 0.00 |
| 25/06/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 25/06/2015 | R197 On 06-August-15 | | | Bond Future | 289.00 | 288.8999 | 289.0006 | 288.8999 | 997.00 |
| 25/06/2015 | R197 On 06-August-15 | 288.01 | Call | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 25/06/2015 | R197 On 06-August-15 | 288.00 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 25/06/2015 | R197 On 06-August-15 | 287.99 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 25/06/2015 | R197 On 06-August-15 | 288.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R197 On 06-August-15 | 288.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R197 On 06-August-15 | 287.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R197 On 05-November-15 | | | Bond Future | 293.59 | 293.4911 | 293.5893 | 293.4911 | 0.00 |
| 25/06/2015 | R197 On 05-November-15 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R197 On 05-November-15 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R197 On 05-November-15 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R197 On 05-November-15 | 294.99 | Put | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 25/06/2015 | R197 On 05-November-15 | 295.01 | Put | Bond Future | 1421 | 2 | 1421 | 2 | 0.00 |
| 25/06/2015 | R197 On 05-November-15 | 295.00 | Put | Bond Future | 1411 | 2 | 1411 | 2 | 0.00 |
| 25/06/2015 | R202 On 06-August-15 | | | Bond Future | 236.61 | 236.5260 | 236.6091 | 236.5260 | 53,356.00 |
| 25/06/2015 | R202 On 06-August-15 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R202 On 06-August-15 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R202 On 06-August-15 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R202 On 06-August-15 | 239.99 | Put | Bond Future | 3381 | 3 | 3381 | 3 | 0.00 |
| 25/06/2015 | R202 On 06-August-15 | 240.00 | Put | Bond Future | 3391 | 3 | 3391 | 3 | 0.00 |
| 25/06/2015 | R202 On 06-August-15 | 240.01 | Put | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 25/06/2015 | R202 On 05-November-15 | | | Bond Future | 240.37 | 240.2847 | 240.3662 | 240.2847 | 0.00 |
| 25/06/2015 | R202 On 05-November-15 | 245.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R202 On 05-November-15 | 246.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R202 On 05-November-15 | 246.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R202 On 05-November-15 | 245.99 | Put | Bond Future | 5624 | 6 | 5624 | 6 | 0.00 |
| 25/06/2015 | R202 On 05-November-15 | 246.01 | Put | Bond Future | 5644 | 6 | 5644 | 6 | 0.00 |
| 25/06/2015 | R202 On 05-November-15 | 246.00 | Put | Bond Future | 5634 | 6 | 5634 | 6 | 0.00 |
| 25/06/2015 | R203 On 06-August-15 | | | Bond Future | 7.21 | 105.2454 | 7.2145 | 105.2454 | 17,933.00 |
| 25/06/2015 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 25/06/2015 | R203 On 06-August-15 | 7.84 | Call | Bond Future | 1236 | 1 | 1236 | 1 | 0.00 |
| 25/06/2015 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 25/06/2015 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 25/06/2015 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 25/06/2015 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 25/06/2015 | R203 On 06-August-15 | 7.84 | Put | Bond Future | 34 | 0 | 34 | 0 | 5,000.00 |
| 25/06/2015 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 25/06/2015 | R203 On 05-November-15 | | | Bond Future | 7.32 | 102.7527 | 7.3173 | 102.7527 | 0.00 |
| 25/06/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 25/06/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 25/06/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 25/06/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 25/06/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 25/06/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 25/06/2015 | R203 On 04-February-16 | | | Bond Future | 7.40 | 104.4980 | 7.3960 | 104.4980 | 0.00 |
| 25/06/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 25/06/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 25/06/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 25/06/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 635 | 1 | 635 | 1 | 0.00 |
| 25/06/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 25/06/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 25/06/2015 | R204 On 06-August-15 | | | Bond Future | 7.55 | 102.2843 | 7.5532 | 102.2843 | 14,357.00 |
| 25/06/2015 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 2499 | 2 | 2499 | 2 | 0.00 |
| 25/06/2015 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 25/06/2015 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 25/06/2015 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 25/06/2015 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 15 | 0 | 15 | 0 | 699.00 |
| 25/06/2015 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 25/06/2015 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 282 | 0 | 282 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 25/06/2015 | R204 On 05-November-15 | | | Bond Future | 7.65 | 103.9097 | 7.6472 | 103.9097 | 0.00 |
| 25/06/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 25/06/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 25/06/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 25/06/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 3923 | 4 | 3923 | 4 | 0.00 |
| 25/06/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 25/06/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 25/06/2015 | R204 On 04-February-16 | | | Bond Future | 7.72 | 101.6372 | 7.7214 | 101.6372 | 0.00 |
| 25/06/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 25/06/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 25/06/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 25/06/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 25/06/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 1244 | 1 | 1244 | 1 | 0.00 |
| 25/06/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 25/06/2015 | R207 On 06-August-15 | | | Bond Future | 7.79 | 98.4580 | 7.7895 | 98.4580 | 35,090.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 209 | 0 | 209 | 0 | 70.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1417 | 1 | 1417 | 1 | 0.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 25/06/2015 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | | | Bond Future | 7.87 | 100.0230 | 7.8744 | 100.0230 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.50 | Call | Bond Future | 579 | 1 | 579 | 1 | 19.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 502 | 0 | 502 | 0 | 53.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 1348 | 1 | 1348 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.50 | Put | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 25/06/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 1328 | 1 | 1328 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 25/06/2015 | R207 On 04-February-16 | | | Bond Future | 7.95 | 98.0795 | 7.9457 | 98.0795 | 0.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 469 | 0 | 469 | 0 | 43.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 695 | 1 | 695 | 1 | 19.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 2191 | 2 | 2191 | 2 | 0.00 |
| 25/06/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | | | Bond Future | 8.01 | 99.8236 | 8.0063 | 99.8236 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 1373 | 1 | 1373 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 975 | 1 | 975 | 1 | 43.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 2367 | 2 | 2367 | 2 | 0.00 |
| 25/06/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | | | Bond Future | 7.91 | 97.1349 | 7.9086 | 97.1349 | 38,528.00 |
| 25/06/2015 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 25/06/2015 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 20 | 0 | 20 | 0 | 198.00 |
| 25/06/2015 | R208 On 05-November-15 | | | Bond Future | 7.99 | 95.2795 | 7.9859 | 95.2795 | 0.00 |
| 25/06/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 25/06/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 25/06/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 25/06/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 25/06/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 594 | 1 | 594 | 1 | 2,200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 25/06/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 25/06/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 25/06/2015 | R208 On 04-February-16 | | | Bond Future | 8.05 | 96.8979 | 8.0495 | 96.8979 | 0.00 |
| 25/06/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 25/06/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 25/06/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 25/06/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 25/06/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 2352 | 2 | 2352 | 2 | 0.00 |
| 25/06/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 25/06/2015 | R209 On 06-August-15 | | | Bond Future | 8.78 | 78.1152 | 8.7850 | 78.1152 | 28,177.00 |
| 25/06/2015 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 7919 | 8 | 7919 | 8 | 0.00 |
| 25/06/2015 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 2473 | 2 | 2473 | 2 | 0.00 |
| 25/06/2015 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 2523 | 2 | 2523 | 2 | 0.00 |
| 25/06/2015 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 2424 | 2 | 2424 | 2 | 0.00 |
| 25/06/2015 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 25/06/2015 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 29 | 0 | 29 | 0 | 2,914.00 |
| 25/06/2015 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 25/06/2015 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 25/06/2015 | R209 On 05-November-15 | | | Bond Future | 8.84 | 76.2093 | 8.8402 | 76.2093 | 29.00 |
| 25/06/2015 | R209 On 05-November-15 | 9.25 | Call | Bond Future | 4526 | 4 | 4526 | 4 | 0.00 |
| 25/06/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 25/06/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 25/06/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 25/06/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 7443 | 8 | 7443 | 8 | 0.00 |
| 25/06/2015 | R209 On 05-November-15 | 9.25 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 900.00 |
| 25/06/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 7517 | 8 | 7517 | 8 | 0.00 |
| 25/06/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 7371 | 8 | 7371 | 8 | 0.00 |
| 25/06/2015 | R209 On 04-February-16 | | | Bond Future | 8.89 | 77.5039 | 8.8882 | 77.5039 | 0.00 |
| 25/06/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 25/06/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 3146 | 3 | 3146 | 3 | 0.00 |
| 25/06/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 25/06/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 25/06/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 4156 | 4 | 4156 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 4241 | 4 | 4241 | 4 | 0.00 |
| 25/06/2015 | R210 On 06-August-15 | | | Bond Future | 179.23 | 178.5876 | 179.2342 | 178.5876 | 1,227.00 |
| 25/06/2015 | R210 On 06-August-15 | 178.99 | Call | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 25/06/2015 | R210 On 06-August-15 | 179.01 | Call | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 25/06/2015 | R210 On 06-August-15 | 179.00 | Call | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 25/06/2015 | R210 On 06-August-15 | 179.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R210 On 06-August-15 | 179.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R210 On 06-August-15 | 178.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R210 On 05-November-15 | | | Bond Future | 179.95 | 179.2942 | 179.9486 | 179.2942 | 0.00 |
| 25/06/2015 | R210 On 05-November-15 | 182.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R210 On 05-November-15 | 181.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R210 On 05-November-15 | 182.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R210 On 05-November-15 | 182.00 | Put | Bond Future | 2051 | 3 | 2051 | 3 | 0.00 |
| 25/06/2015 | R210 On 05-November-15 | 182.01 | Put | Bond Future | 2061 | 3 | 2061 | 3 | 0.00 |
| 25/06/2015 | R210 On 05-November-15 | 181.99 | Put | Bond Future | 2041 | 3 | 2041 | 3 | 0.00 |
| 25/06/2015 | R211 On 06-August-15 | | | Bond Future | 134.14 | 134.0932 | 134.1367 | 134.0932 | 1,120.00 |
| 25/06/2015 | R211 On 06-August-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R211 On 06-August-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R211 On 06-August-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R211 On 06-August-15 | 135.00 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 25/06/2015 | R211 On 06-August-15 | 135.01 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 25/06/2015 | R211 On 06-August-15 | 134.99 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 25/06/2015 | R211 On 05-November-15 | | | Bond Future | 136.27 | 136.2244 | 136.2668 | 136.2244 | 0.00 |
| 25/06/2015 | R211 On 05-November-15 | 134.99 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 25/06/2015 | R211 On 05-November-15 | 135.00 | Call | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 25/06/2015 | R211 On 05-November-15 | 135.01 | Call | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 25/06/2015 | R211 On 05-November-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R211 On 05-November-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R211 On 05-November-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R212 On 06-August-15 | | | Bond Future | 138.85 | 138.7982 | 138.8471 | 138.7982 | 1,109.00 |
| 25/06/2015 | R212 On 06-August-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R212 On 06-August-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R212 On 06-August-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R212 On 06-August-15 | 140.99 | Put | Bond Future | 2143 | 2 | 2143 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R212 On 06-August-15 | 141.00 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 25/06/2015 | R212 On 06-August-15 | 141.01 | Put | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 25/06/2015 | R212 On 05-November-15 | | | Bond Future | 141.05 | 141.0042 | 141.0520 | 141.0042 | 0.00 |
| 25/06/2015 | R212 On 05-November-15 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R212 On 05-November-15 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R212 On 05-November-15 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R212 On 05-November-15 | 146.00 | Put | Bond Future | 4948 | 5 | 4948 | 5 | 0.00 |
| 25/06/2015 | R212 On 05-November-15 | 146.01 | Put | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 25/06/2015 | R212 On 05-November-15 | 145.99 | Put | Bond Future | 4938 | 5 | 4938 | 5 | 0.00 |
| 25/06/2015 | R213 On 06-August-15 | | | Bond Future | 8.66 | 88.8770 | 8.6622 | 88.8770 | 17,330.00 |
| 25/06/2015 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 25/06/2015 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 25/06/2015 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 25/06/2015 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 25/06/2015 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 25/06/2015 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 25/06/2015 | R213 On 05-November-15 | | | Bond Future | 8.72 | 86.7461 | 8.7236 | 86.7461 | 0.00 |
| 25/06/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 25/06/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 25/06/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 25/06/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 8271 | 8 | 8271 | 8 | 0.00 |
| 25/06/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 8122 | 8 | 8122 | 8 | 0.00 |
| 25/06/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 8197 | 8 | 8197 | 8 | 0.00 |
| 25/06/2015 | R213 On 04-February-16 | | | Bond Future | 8.78 | 88.2193 | 8.7788 | 88.2193 | 0.00 |
| 25/06/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 25/06/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 3443 | 3 | 3443 | 3 | 0.00 |
| 25/06/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 3371 | 3 | 3371 | 3 | 0.00 |
| 25/06/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 25/06/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 25/06/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 3658 | 4 | 3658 | 4 | 0.00 |
| 25/06/2015 | R214 On 06-August-15 | | | Bond Future | 8.82 | 79.2625 | 8.8236 | 79.2625 | 22,215.00 |
| 25/06/2015 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 25/06/2015 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 1348 | 1 | 1348 | 1 | 0.00 |
| 25/06/2015 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 1385 | 1 | 1385 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 25/06/2015 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 25/06/2015 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 1905 | 2 | 1905 | 2 | 0.00 |
| 25/06/2015 | R214 On 05-November-15 | | | Bond Future | 8.88 | 77.2319 | 8.8782 | 77.2319 | 0.00 |
| 25/06/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 25/06/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 25/06/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 592 | 1 | 592 | 1 | 0.00 |
| 25/06/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 8327 | 9 | 8327 | 9 | 0.00 |
| 25/06/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 8247 | 8 | 8247 | 8 | 0.00 |
| 25/06/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 8167 | 8 | 8167 | 8 | 0.00 |
| 25/06/2015 | R214 On 04-February-16 | | | Bond Future | 8.93 | 78.5436 | 8.9274 | 78.5436 | 4,320.00 |
| 25/06/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 25/06/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 25/06/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 25/06/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 9118 | 9 | 9118 | 9 | 0.00 |
| 25/06/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 9193 | 9 | 9193 | 9 | 0.00 |
| 25/06/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 9269 | 9 | 9269 | 9 | 0.00 |
| 25/06/2015 | R248 On 06-August-15 | | | Bond Future | 8.88 | 102.2198 | 8.8844 | 102.2198 | 38,733.00 |
| 25/06/2015 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 1423 | 2 | 1423 | 2 | 0.00 |
| 25/06/2015 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 25/06/2015 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 1316 | 2 | 1316 | 2 | 0.00 |
| 25/06/2015 | R248 On 05-November-15 | | | Bond Future | 8.94 | 99.4151 | 8.9405 | 99.4151 | 0.00 |
| 25/06/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 10761 | 11 | 10761 | 11 | 0.00 |
| 25/06/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 10638 | 11 | 10638 | 11 | 0.00 |
| 25/06/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 10514 | 11 | 10514 | 11 | 0.00 |
| 25/06/2015 | R248 On 04-February-16 | | | Bond Future | 8.99 | 101.1036 | 8.9914 | 101.1036 | 0.00 |
| 25/06/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 190 | 0 | 190 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 25/06/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/06/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |