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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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | 2025 On 05-November-15 | | | Bond Future | 123.93 | 123.9091 | 123.9341 | 123.9091 | 625.00 |
| 26/10/2015 | 2025 On 05-November-15 | 123.01 | Call | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 26/10/2015 | 2025 On 05-November-15 | 122.99 | Call | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 26/10/2015 | 2025 On 05-November-15 | 123.00 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 26/10/2015 | 2025 On 05-November-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2025 On 05-November-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2025 On 05-November-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2025 On 04-February-16 | | | Bond Future | 124.77 | 124.7405 | 124.7653 | 124.7405 | 0.00 |
| 26/10/2015 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 26/10/2015 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 26/10/2015 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 26/10/2015 | 2030 On 05-November-15 | | | Bond Future | 8.77 | 95.6251 | 8.7688 | 95.6251 | 9,973.00 |
| 26/10/2015 | 2030 On 05-November-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2030 On 05-November-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2030 On 05-November-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2030 On 05-November-15 | 8.50 | Put | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 26/10/2015 | 2030 On 05-November-15 | 8.51 | Put | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 26/10/2015 | 2030 On 05-November-15 | 8.49 | Put | Bond Future | 2179 | 3 | 2179 | 3 | 0.00 |
| 26/10/2015 | 2030 On 04-February-16 | | | Bond Future | 8.83 | 93.1939 | 8.8318 | 93.1939 | 1,170.00 |
| 26/10/2015 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 26/10/2015 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 26/10/2015 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 546 | 1 | 546 | 1 | 0.00 |
| 26/10/2015 | 2032 On 05-November-15 | | | Bond Future | 8.86 | 95.3207 | 8.8587 | 95.3207 | 2,982.00 |
| 26/10/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 7474 | 8 | 7474 | 8 | 0.00 |
| 26/10/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 7565 | 8 | 7565 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 7382 | 8 | 7382 | 8 | 0.00 |
| 26/10/2015 | 2032 On 04-February-16 | | | Bond Future | 8.92 | 96.8909 | 8.9211 | 96.8909 | 0.00 |
| 26/10/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 26/10/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 26/10/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 26/10/2015 | 2032 On 05-May-16 | | | Bond Future | 8.97 | 94.4401 | 8.9728 | 94.4401 | 0.00 |
| 26/10/2015 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-November-15 | | | Bond Future | 102.90 | 102.8740 | 102.8954 | 102.8740 | 0.00 |
| 26/10/2015 | 2033 On 05-November-15 | 102.40 | Call | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-November-15 | 102.39 | Call | Bond Future | 505 | 0 | 505 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-November-15 | 102.41 | Call | Bond Future | 485 | 0 | 485 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-November-15 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-November-15 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-November-15 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 04-February-16 | | | Bond Future | 104.60 | 104.5773 | 104.5985 | 104.5773 | 0.00 |
| 26/10/2015 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 26/10/2015 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 26/10/2015 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 2209 | 2 | 2209 | 2 | 0.00 |
| 26/10/2015 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-May-16 | | | Bond Future | 105.46 | 105.4386 | 105.4584 | 105.4386 | 0.00 |
| 26/10/2015 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 26/10/2015 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 26/10/2015 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 26/10/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 05-November-15 | | | Bond Future | 9.04 | 96.8310 | 9.0436 | 96.8310 | 49,704.00 |
| 26/10/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 10161 | 11 | 10161 | 11 | 0.00 |
| 26/10/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 10266 | 11 | 10266 | 11 | 0.00 |
| 26/10/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 10055 | 10 | 10055 | 10 | 0.00 |
| 26/10/2015 | 2037 On 04-February-16 | | | Bond Future | 9.11 | 94.1693 | 9.1051 | 94.1693 | 2,168.00 |
| 26/10/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 3236 | 4 | 3236 | 4 | 0.00 |
| 26/10/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 3143 | 4 | 3143 | 4 | 0.00 |
| 26/10/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 3330 | 4 | 3330 | 4 | 0.00 |
| 26/10/2015 | 2037 On 05-May-16 | | | Bond Future | 9.16 | 95.8284 | 9.1578 | 95.8284 | 0.00 |
| 26/10/2015 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 1401 | 2 | 1401 | 2 | 0.00 |
| 26/10/2015 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 1491 | 2 | 1491 | 2 | 0.00 |
| 26/10/2015 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 1311 | 2 | 1311 | 2 | 0.00 |
| 26/10/2015 | 2038 On 05-November-15 | | | Bond Future | 127.88 | 127.8484 | 127.8752 | 127.8484 | 7,309.00 |
| 26/10/2015 | 2038 On 05-November-15 | 134.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2038 On 05-November-15 | 134.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2038 On 05-November-15 | 133.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2038 On 05-November-15 | 134.01 | Put | Bond Future | 6135 | 6 | 6135 | 6 | 0.00 |
| 26/10/2015 | 2038 On 05-November-15 | 134.00 | Put | Bond Future | 6125 | 6 | 6125 | 6 | 0.00 |
| 26/10/2015 | 2038 On 05-November-15 | 133.99 | Put | Bond Future | 6115 | 6 | 6115 | 6 | 0.00 |
| 26/10/2015 | 2038 On 04-February-16 | | | Bond Future | 128.62 | 128.5926 | 128.6190 | 128.5926 | 745.00 |
| 26/10/2015 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 26/10/2015 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 2391 | 2 | 2391 | 2 | 0.00 |
| 26/10/2015 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 26/10/2015 | 2044 On 05-November-15 | | | Bond Future | 9.11 | 98.3891 | 9.1082 | 98.3891 | 17,516.00 |
| 26/10/2015 | 2044 On 05-November-15 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 9058 | 9 | 9058 | 9 | 0.00 |
| 26/10/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 8944 | 9 | 8944 | 9 | 0.00 |
| 26/10/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 9172 | 10 | 9172 | 10 | 0.00 |
| 26/10/2015 | 2044 On 04-February-16 | | | Bond Future | 9.17 | 95.6278 | 9.1672 | 95.6278 | 1,380.00 |
| 26/10/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 1540 | 2 | 1540 | 2 | 0.00 |
| 26/10/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 1738 | 2 | 1738 | 2 | 0.00 |
| 26/10/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 26/10/2015 | 2044 On 05-May-16 | | | Bond Future | 9.22 | 97.3126 | 9.2177 | 97.3126 | 0.00 |
| 26/10/2015 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 26/10/2015 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 2221 | 3 | 2221 | 3 | 0.00 |
| 26/10/2015 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 2122 | 3 | 2122 | 3 | 0.00 |
| 26/10/2015 | 2046 On 05-November-15 | | | Bond Future | 127.62 | 127.8714 | 127.6193 | 127.8714 | 6,943.00 |
| 26/10/2015 | 2046 On 05-November-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2046 On 05-November-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2046 On 05-November-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2046 On 05-November-15 | 133.00 | Put | Bond Future | 5381 | 5 | 5381 | 5 | 0.00 |
| 26/10/2015 | 2046 On 05-November-15 | 132.99 | Put | Bond Future | 5371 | 5 | 5371 | 5 | 0.00 |
| 26/10/2015 | 2046 On 05-November-15 | 133.01 | Put | Bond Future | 5391 | 5 | 5391 | 5 | 0.00 |
| 26/10/2015 | 2046 On 04-February-16 | | | Bond Future | 129.73 | 129.9886 | 129.7317 | 129.9886 | 0.00 |
| 26/10/2015 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 26/10/2015 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 1722 | 2 | 1722 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 26/10/2015 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2050 On 05-November-15 | | | Bond Future | 135.07 | 135.0367 | 135.0651 | 135.0367 | 5,431.00 |
| 26/10/2015 | 2050 On 05-November-15 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2050 On 05-November-15 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2050 On 05-November-15 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2050 On 05-November-15 | 145.00 | Put | Bond Future | 9935 | 10 | 9935 | 10 | 0.00 |
| 26/10/2015 | 2050 On 05-November-15 | 145.01 | Put | Bond Future | 9945 | 10 | 9945 | 10 | 0.00 |
| 26/10/2015 | 2050 On 05-November-15 | 144.99 | Put | Bond Future | 9925 | 10 | 9925 | 10 | 0.00 |
| 26/10/2015 | 2050 On 04-February-16 | | | Bond Future | 135.77 | 135.7436 | 135.7721 | 135.7436 | 0.00 |
| 26/10/2015 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2050 On 04-February-16 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 26/10/2015 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 26/10/2015 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 26/10/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | AL37 On 05-November-15 | | | Index Future | 468.82 | 468.0350 | 468.8150 | 468.0350 | 3.00 |
| 26/10/2015 | AL37 On 04-February-16 | | | Index Future | 476.53 | 475.7450 | 476.5330 | 475.7450 | 0.00 |
| 26/10/2015 | AL7T On 05-November-15 | | | Index Future | 549.53 | 547.9580 | 549.5320 | 547.9580 | 1.00 |
| 26/10/2015 | AL7T On 04-February-16 | | | Index Future | 558.58 | 556.9850 | 558.5780 | 556.9850 | 0.00 |
| 26/10/2015 | ALBI On 05-November-15 | | | Index Future | 500.62 | 498.9900 | 500.6160 | 498.9900 | 377.00 |
| 26/10/2015 | ALBI On 04-February-16 | | | Index Future | 508.86 | 507.2100 | 508.8570 | 507.2100 | 228.00 |
| 26/10/2015 | ALBI On 05-May-16 | | | Index Future | 517.80 | 516.1370 | 517.8000 | 516.1370 | 0.00 |
| 26/10/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 26/10/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 26/10/2015 | EL28 On 05-November-15 | | | Bond Future | 126.77 | 126.7418 | 126.7693 | 126.7418 | 0.00 |
| 26/10/2015 | EL28 On 05-November-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | EL28 On 05-November-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | EL28 On 05-November-15 | 127.00 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 26/10/2015 | EL28 On 05-November-15 | 127.01 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 26/10/2015 | EL28 On 05-November-15 | 126.99 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 26/10/2015 | EL28 On 04-February-16 | | | Bond Future | 128.87 | 128.8404 | 128.8675 | 128.8404 | 0.00 |
| 26/10/2015 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 26/10/2015 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 26/10/2015 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-November-15 | | | Bond Future | 9.90 | 80.9070 | 9.8976 | 80.9070 | 6,561.00 |
| 26/10/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-November-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 6702 | 7 | 6702 | 7 | 0.00 |
| 26/10/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 6782 | 7 | 6782 | 7 | 0.00 |
| 26/10/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 6623 | 7 | 6623 | 7 | 0.00 |
| 26/10/2015 | ES33 On 04-February-16 | | | Bond Future | 9.99 | 82.2399 | 9.9907 | 82.2399 | 0.00 |
| 26/10/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 26/10/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 26/10/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-May-16 | | | Bond Future | 10.07 | 79.8976 | 10.0717 | 79.8976 | 0.00 |
| 26/10/2015 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 26/10/2015 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 422 | 1 | 422 | 1 | 0.00 |
| 26/10/2015 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 491 | 1 | 491 | 1 | 0.00 |
| 26/10/2015 | GOVI On 05-November-15 | | | GOVI | 497.82 | 496.3270 | 497.8210 | 496.3270 | 451.00 |
| 26/10/2015 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 321790 | 34 | 321790 | 34 | 0.00 |
| 26/10/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 321890 | 34 | 321890 | 34 | 0.00 |
| 26/10/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 321690 | 34 | 321690 | 34 | 0.00 |
| 26/10/2015 | GOVI On 04-February-16 | | | GOVI | 506.02 | 504.5040 | 506.0160 | 504.5040 | 26.00 |
| 26/10/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 59740 | 7 | 59740 | 7 | 0.00 |
| 26/10/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 59940 | 8 | 59940 | 8 | 0.00 |
| 26/10/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 59840 | 7 | 59840 | 7 | 0.00 |
| 26/10/2015 | GOVI On 05-May-16 | | | GOVI | 514.91 | 513.3820 | 514.9090 | 513.3820 | 0.00 |
| 26/10/2015 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 30810 | 5 | 30810 | 5 | 0.00 |
| 26/10/2015 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 30910 | 5 | 30910 | 5 | 0.00 |
| 26/10/2015 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 31010 | 5 | 31010 | 5 | 0.00 |
| 26/10/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 26/10/2015 | IGOV On 05-November-15 | | | Index Future | 234.15 | 234.0180 | 234.1510 | 234.0180 | 915.00 |
| 26/10/2015 | IGOV On 04-February-16 | | | Index Future | 238.03 | 237.8930 | 238.0250 | 237.8930 | 138.00 |
| 26/10/2015 | IGOV On 05-May-16 | | | Index Future | 242.23 | 242.0990 | 242.2270 | 242.0990 | 0.00 |
| 26/10/2015 | ILBI On 05-November-15 | | | Index Future | 635.06 | 634.9410 | 635.0600 | 634.9410 | 0.00 |
| 26/10/2015 | ILBI On 04-February-16 | | | Index Future | 645.85 | 645.7330 | 645.8500 | 645.7330 | 161.00 |
| 26/10/2015 | IS01 On 19-December-16 | | | Interest Rate Swap | 99.69 | 99.7024 | 99.6945 | 99.7024 | 0.00 |
| 26/10/2015 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.61 | 99.6065 | 99.6086 | 99.6065 | 0.00 |
| 26/10/2015 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.83 | 98.9286 | 98.8259 | 98.9286 | 0.00 |
| 26/10/2015 | IS10 On 17-December-25 | | | Interest Rate Swap | 100.34 | 100.4977 | 100.3403 | 100.4977 | 0.00 |
| 26/10/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 26/10/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 26/10/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 26/10/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 26/10/2015 | JBAF On 18-November-15 | | | Jibar Tradeable Future | 6.31 | 93.6300 | 6.3100 | 93.6300 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.34 | 93.6100 | 6.3400 | 93.6100 | 0.00 |
| 26/10/2015 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.40 | 93.5800 | 6.4000 | 93.5800 | 0.00 |
| 26/10/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.45 | 93.5000 | 6.4500 | 93.5000 | 2,000.00 |
| 26/10/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.53 | 93.4100 | 6.5300 | 93.4100 | 0.00 |
| 26/10/2015 | JBAF On 20-April-16 | | | Jibar Tradeable Future | 6.57 | 93.3700 | 6.5700 | 93.3700 | 0.00 |
| 26/10/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.82 | 93.2000 | 6.8200 | 93.2000 | 0.00 |
| 26/10/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.05 | 92.9900 | 7.0500 | 92.9900 | 0.00 |
| 26/10/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.22 | 92.8400 | 7.2200 | 92.8400 | 0.00 |
| 26/10/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.40 | 92.6700 | 7.4000 | 92.6700 | 0.00 |
| 26/10/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.56 | 92.5000 | 7.5600 | 92.5000 | 0.00 |
| 26/10/2015 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.68 | 92.3200 | 7.6800 | 92.3200 | 0.00 |
| 26/10/2015 | R023 On 05-November-15 | | | Bond Future | 8.07 | 99.5690 | 8.0698 | 99.5690 | 13,160.00 |
| 26/10/2015 | R023 On 05-November-15 | 8.01 | Call | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 26/10/2015 | R023 On 05-November-15 | 8.00 | Call | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 26/10/2015 | R023 On 05-November-15 | 7.99 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 26/10/2015 | R023 On 05-November-15 | 8.00 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 26/10/2015 | R023 On 05-November-15 | 7.99 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 26/10/2015 | R023 On 05-November-15 | 8.01 | Put | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 26/10/2015 | R023 On 04-February-16 | | | Bond Future | 8.14 | 101.2093 | 8.1388 | 101.2093 | 1,085.00 |
| 26/10/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 26/10/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 26/10/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 26/10/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 26/10/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 26/10/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 26/10/2015 | R023 On 05-May-16 | | | Bond Future | 8.18 | 99.0630 | 8.1836 | 99.0630 | 0.00 |
| 26/10/2015 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 26/10/2015 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 26/10/2015 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 26/10/2015 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 26/10/2015 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 26/10/2015 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | | | Bond Future | 8.34 | 119.1153 | 8.3439 | 119.1153 | 32,887.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 377 | 0 | 377 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R186 On 05-November-15 | 8.45 | Call | Bond Future | 1209 | 1 | 1209 | 1 | 200.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.75 | Call | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.22 | Call | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 7.73 | Call | Bond Future | 1 | 0 | 1 | 0 | 169.00 |
| 26/10/2015 | R186 On 05-November-15 | 7.86 | Call | Bond Future | 9 | 0 | 9 | 0 | 674.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.35 | Call | Bond Future | 740 | 1 | 740 | 1 | 843.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.00 | Call | Bond Future | 48 | 0 | 48 | 0 | 200.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.85 | Call | Bond Future | 3912 | 4 | 3912 | 4 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 5025 | 5 | 5025 | 5 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 7.75 | Call | Bond Future | 2 | 0 | 2 | 0 | 1,200.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.50 | Call | Bond Future | 1489 | 1 | 1489 | 1 | 650.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.55 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.22 | Put | Bond Future | 1311 | 2 | 1311 | 2 | 1,090.00 |
| 26/10/2015 | R186 On 05-November-15 | 7.86 | Put | Bond Future | 3916 | 4 | 3916 | 4 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 7.73 | Put | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.45 | Put | Bond Future | 376 | 1 | 376 | 1 | 6,308.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.75 | Put | Bond Future | 30 | 0 | 30 | 0 | 10,200.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 1201 | 2 | 1201 | 2 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.35 | Put | Bond Future | 692 | 1 | 692 | 1 | 9,430.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.50 | Put | Bond Future | 266 | 0 | 266 | 0 | 4,666.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.55 | Put | Bond Future | 182 | 0 | 182 | 0 | 4,667.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.85 | Put | Bond Future | 10 | 0 | 10 | 0 | 2,283.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 1148 | 1 | 1148 | 1 | 8,650.00 |
| 26/10/2015 | R186 On 05-November-15 | 7.75 | Put | Bond Future | 4821 | 5 | 4821 | 5 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 8.00 | Put | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 26/10/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 2,600.00 |
| 26/10/2015 | R186 On 04-February-16 | | | Bond Future | 8.41 | 115.7802 | 8.4050 | 115.7802 | 6,127.00 |
| 26/10/2015 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 3767 | 4 | 3767 | 4 | 0.00 |
| 26/10/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 26/10/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 26/10/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 230 | 0 | 230 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 7530 | 8 | 7530 | 8 | 0.00 |
| 26/10/2015 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 6,695.00 |
| 26/10/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 7454 | 8 | 7454 | 8 | 0.00 |
| 26/10/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 7607 | 8 | 7607 | 8 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | | | Bond Future | 8.45 | 117.8190 | 8.4523 | 117.8190 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 2638 | 2 | 2638 | 2 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 3569 | 4 | 3569 | 4 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 3487 | 4 | 3487 | 4 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 7785 | 8 | 7785 | 8 | 0.00 |
| 26/10/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 3528 | 4 | 3528 | 4 | 0.00 |
| 26/10/2015 | R186 On 04-August-16 | | | Bond Future | 8.50 | 114.6333 | 8.5004 | 114.6333 | 0.00 |
| 26/10/2015 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 3625 | 3 | 3625 | 3 | 0.00 |
| 26/10/2015 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 26/10/2015 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 3662 | 3 | 3662 | 3 | 0.00 |
| 26/10/2015 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 3702 | 4 | 3702 | 4 | 0.00 |
| 26/10/2015 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 26/10/2015 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 3628 | 4 | 3628 | 4 | 0.00 |
| 26/10/2015 | R197 On 05-November-15 | | | Bond Future | 296.46 | 296.2989 | 296.4581 | 296.2989 | 927.00 |
| 26/10/2015 | R197 On 05-November-15 | 294.99 | Call | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 26/10/2015 | R197 On 05-November-15 | 295.01 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 26/10/2015 | R197 On 05-November-15 | 295.00 | Call | Bond Future | 1458 | 1 | 1458 | 1 | 0.00 |
| 26/10/2015 | R197 On 05-November-15 | 295.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R197 On 05-November-15 | 295.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R197 On 05-November-15 | 294.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R197 On 04-February-16 | | | Bond Future | 295.01 | 294.8508 | 295.0109 | 294.8508 | 3.00 |
| 26/10/2015 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 26/10/2015 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 26/10/2015 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 1989 | 2 | 1989 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R202 On 05-November-15 | | | Bond Future | 242.81 | 242.7578 | 242.8079 | 242.7578 | 52,260.00 |
| 26/10/2015 | R202 On 05-November-15 | 246.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R202 On 05-November-15 | 246.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R202 On 05-November-15 | 245.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R202 On 05-November-15 | 245.99 | Put | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |
| 26/10/2015 | R202 On 05-November-15 | 246.01 | Put | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 26/10/2015 | R202 On 05-November-15 | 246.00 | Put | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 26/10/2015 | R202 On 04-February-16 | | | Bond Future | 243.45 | 243.4024 | 243.4517 | 243.4024 | 1,640.00 |
| 26/10/2015 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 3462 | 3 | 3462 | 3 | 0.00 |
| 26/10/2015 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 3442 | 3 | 3442 | 3 | 0.00 |
| 26/10/2015 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 3452 | 3 | 3452 | 3 | 0.00 |
| 26/10/2015 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R203 On 05-November-15 | | | Bond Future | 6.99 | 103.3205 | 6.9851 | 103.3205 | 15,930.00 |
| 26/10/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 26/10/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 1741 | 2 | 1741 | 2 | 0.00 |
| 26/10/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 26/10/2015 | R203 On 04-February-16 | | | Bond Future | 7.04 | 105.0226 | 7.0431 | 105.0226 | 4,683.00 |
| 26/10/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 26/10/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 26/10/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 26/10/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 26/10/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 26/10/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 26/10/2015 | R203 On 05-May-16 | | | Bond Future | 7.02 | 102.7024 | 7.0228 | 102.7024 | 0.00 |
| 26/10/2015 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 26/10/2015 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 26/10/2015 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 586 | 1 | 586 | 1 | 0.00 |
| 26/10/2015 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 26/10/2015 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 290 | 0 | 290 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 26/10/2015 | R204 On 05-November-15 | | | Bond Future | 7.36 | 104.7133 | 7.3554 | 104.7133 | 18,430.00 |
| 26/10/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 26/10/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 26/10/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 3147 | 3 | 3147 | 3 | 0.00 |
| 26/10/2015 | R204 On 04-February-16 | | | Bond Future | 7.42 | 102.4022 | 7.4216 | 102.4022 | 7,238.00 |
| 26/10/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 26/10/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 26/10/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 26/10/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 449 | 1 | 449 | 1 | 0.00 |
| 26/10/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 461 | 1 | 461 | 1 | 0.00 |
| 26/10/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 439 | 1 | 439 | 1 | 0.00 |
| 26/10/2015 | R204 On 05-May-16 | | | Bond Future | 7.45 | 104.2053 | 7.4516 | 104.2053 | 0.00 |
| 26/10/2015 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 26/10/2015 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 26/10/2015 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 26/10/2015 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 26/10/2015 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 519 | 1 | 519 | 1 | 0.00 |
| 26/10/2015 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 535 | 1 | 535 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | | | Bond Future | 7.65 | 100.7565 | 7.6502 | 100.7565 | 40,817.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 522 | 0 | 522 | 0 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 498 | 0 | 498 | 0 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.50 | Call | Bond Future | 99 | 0 | 99 | 0 | 19.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 53 | 0 | 53 | 0 | 53.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.50 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 26/10/2015 | R207 On 04-February-16 | | | Bond Future | 7.72 | 98.7750 | 7.7204 | 98.7750 | 621.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 240 | 0 | 240 | 0 | 43.00 |
| 26/10/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 452 | 0 | 452 | 0 | 0.00 |
| 26/10/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 26/10/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 464 | 0 | 464 | 0 | 19.00 |
| 26/10/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 26/10/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 26/10/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 26/10/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | | | Bond Future | 7.77 | 100.5146 | 7.7687 | 100.5146 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 840 | 1 | 840 | 1 | 43.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 1494 | 2 | 1494 | 2 | 0.00 |
| 26/10/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 26/10/2015 | R207 On 04-August-16 | | | Bond Future | 7.82 | 98.6756 | 7.8184 | 98.6756 | 0.00 |
| 26/10/2015 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 26/10/2015 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 1621 | 2 | 1621 | 2 | 0.00 |
| 26/10/2015 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 26/10/2015 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 26/10/2015 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 26/10/2015 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-November-15 | | | Bond Future | 7.84 | 95.8360 | 7.8398 | 95.8360 | 39,545.00 |
| 26/10/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 2646 | 2 | 2646 | 2 | 0.00 |
| 26/10/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 26/10/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 26/10/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 26/10/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 1 | 0 | 1 | 0 | 2,200.00 |
| 26/10/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 579 | 1 | 579 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 26/10/2015 | R208 On 04-February-16 | | | Bond Future | 7.91 | 97.4148 | 7.9071 | 97.4148 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 26/10/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 26/10/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 26/10/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 1385 | 2 | 1385 | 2 | 0.00 |
| 26/10/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 26/10/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 1337 | 1 | 1337 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-May-16 | | | Bond Future | 7.95 | 95.7288 | 7.9537 | 95.7288 | 0.00 |
| 26/10/2015 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 1532 | 1 | 1532 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 1553 | 1 | 1553 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 1573 | 1 | 1573 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 1374 | 1 | 1374 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 1356 | 1 | 1356 | 1 | 0.00 |
| 26/10/2015 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 1392 | 2 | 1392 | 2 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | | | Bond Future | 8.96 | 75.1450 | 8.9629 | 75.1450 | 24,624.00 |
| 26/10/2015 | R209 On 05-November-15 | 9.25 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 8.50 | Call | Bond Future | 18 | 0 | 18 | 0 | 900.00 |
| 26/10/2015 | R209 On 05-November-15 | 9.00 | Call | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 9.16 | Call | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 7748 | 8 | 7748 | 8 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 9.25 | Put | Bond Future | 115 | 0 | 115 | 0 | 900.00 |
| 26/10/2015 | R209 On 05-November-15 | 8.50 | Put | Bond Future | 3600 | 4 | 3600 | 4 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 9.00 | Put | Bond Future | 603 | 1 | 603 | 1 | 500.00 |
| 26/10/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 7835 | 8 | 7835 | 8 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 7662 | 8 | 7662 | 8 | 0.00 |
| 26/10/2015 | R209 On 05-November-15 | 9.16 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 26/10/2015 | R209 On 04-February-16 | | | Bond Future | 9.02 | 76.3830 | 9.0196 | 76.3830 | 3,406.00 |
| 26/10/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 1419 | 1 | 1419 | 1 | 0.00 |
| 26/10/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 26/10/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 26/10/2015 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 4515 | 4 | 4515 | 4 | 0.00 |
| 26/10/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 3430 | 4 | 3430 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 3528 | 4 | 3528 | 4 | 0.00 |
| 26/10/2015 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 955 | 1 | 955 | 1 | 2,200.00 |
| 26/10/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 3479 | 4 | 3479 | 4 | 0.00 |
| 26/10/2015 | R209 On 05-May-16 | | | Bond Future | 9.07 | 74.5787 | 9.0667 | 74.5787 | 0.00 |
| 26/10/2015 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 26/10/2015 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 26/10/2015 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 26/10/2015 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 3434 | 4 | 3434 | 4 | 0.00 |
| 26/10/2015 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 3395 | 4 | 3395 | 4 | 0.00 |
| 26/10/2015 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 3473 | 4 | 3473 | 4 | 0.00 |
| 26/10/2015 | R210 On 05-November-15 | | | Bond Future | 181.46 | 181.4252 | 181.4620 | 181.4252 | 2,889.00 |
| 26/10/2015 | R210 On 05-November-15 | 182.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R210 On 05-November-15 | 181.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R210 On 05-November-15 | 182.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R210 On 05-November-15 | 182.01 | Put | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 26/10/2015 | R210 On 05-November-15 | 182.00 | Put | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 26/10/2015 | R210 On 05-November-15 | 181.99 | Put | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 26/10/2015 | R210 On 04-February-16 | | | Bond Future | 184.47 | 184.4290 | 184.4656 | 184.4290 | 0.00 |
| 26/10/2015 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 26/10/2015 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 26/10/2015 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 524 | 1 | 524 | 1 | 0.00 |
| 26/10/2015 | R211 On 05-November-15 | | | Bond Future | 136.39 | 136.3658 | 136.3914 | 136.3658 | 0.00 |
| 26/10/2015 | R211 On 05-November-15 | 134.99 | Call | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 26/10/2015 | R211 On 05-November-15 | 135.00 | Call | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 26/10/2015 | R211 On 05-November-15 | 135.01 | Call | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 26/10/2015 | R211 On 05-November-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R211 On 05-November-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R211 On 05-November-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R211 On 04-February-16 | | | Bond Future | 136.96 | 136.9298 | 136.9551 | 136.9298 | 1,120.00 |
| 26/10/2015 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 2035 | 2 | 2035 | 2 | 0.00 |
| 26/10/2015 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 2055 | 2 | 2055 | 2 | 0.00 |
| 26/10/2015 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 26/10/2015 | R212 On 05-November-15 | | | Bond Future | 142.36 | 142.3352 | 142.3639 | 142.3352 | 1,928.00 |
| 26/10/2015 | R212 On 05-November-15 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R212 On 05-November-15 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R212 On 05-November-15 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R212 On 05-November-15 | 146.00 | Put | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 26/10/2015 | R212 On 05-November-15 | 146.01 | Put | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 26/10/2015 | R212 On 05-November-15 | 145.99 | Put | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 26/10/2015 | R212 On 04-February-16 | | | Bond Future | 142.86 | 142.8326 | 142.8611 | 142.8326 | 0.00 |
| 26/10/2015 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 26/10/2015 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 3149 | 3 | 3149 | 3 | 0.00 |
| 26/10/2015 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 26/10/2015 | R213 On 05-November-15 | | | Bond Future | 8.82 | 85.8223 | 8.8239 | 85.8223 | 21,426.00 |
| 26/10/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 8589 | 9 | 8589 | 9 | 0.00 |
| 26/10/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 8420 | 9 | 8420 | 9 | 0.00 |
| 26/10/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 8504 | 9 | 8504 | 9 | 0.00 |
| 26/10/2015 | R213 On 04-February-16 | | | Bond Future | 8.89 | 87.2361 | 8.8884 | 87.2361 | 2,178.00 |
| 26/10/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 26/10/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 26/10/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 1728 | 2 | 1728 | 2 | 0.00 |
| 26/10/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 26/10/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 2735 | 3 | 2735 | 3 | 0.00 |
| 26/10/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 26/10/2015 | R213 On 05-May-16 | | | Bond Future | 8.94 | 85.2240 | 8.9368 | 85.2240 | 0.00 |
| 26/10/2015 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 2440 | 2 | 2440 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 26/10/2015 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 2504 | 2 | 2504 | 2 | 0.00 |
| 26/10/2015 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 26/10/2015 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 3791 | 4 | 3791 | 4 | 0.00 |
| 26/10/2015 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 3876 | 4 | 3876 | 4 | 0.00 |
| 26/10/2015 | R214 On 05-November-15 | | | Bond Future | 9.02 | 75.9730 | 9.0231 | 75.9730 | 16,945.00 |
| 26/10/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 8887 | 9 | 8887 | 9 | 0.00 |
| 26/10/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 8793 | 9 | 8793 | 9 | 0.00 |
| 26/10/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 8700 | 9 | 8700 | 9 | 0.00 |
| 26/10/2015 | R214 On 04-February-16 | | | Bond Future | 9.08 | 77.2246 | 9.0814 | 77.2246 | 8,326.00 |
| 26/10/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 26/10/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 26/10/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 26/10/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 9344 | 10 | 9344 | 10 | 0.00 |
| 26/10/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 9431 | 10 | 9431 | 10 | 0.00 |
| 26/10/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 9518 | 10 | 9518 | 10 | 0.00 |
| 26/10/2015 | R214 On 05-May-16 | | | Bond Future | 9.13 | 75.2896 | 9.1259 | 75.2896 | 0.00 |
| 26/10/2015 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 26/10/2015 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 26/10/2015 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 26/10/2015 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 26/10/2015 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 26/10/2015 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 26/10/2015 | R248 On 05-November-15 | | | Bond Future | 9.09 | 97.7720 | 9.0883 | 97.7720 | 48,404.00 |
| 26/10/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 12269 | 13 | 12269 | 13 | 0.00 |
| 26/10/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 12146 | 13 | 12146 | 13 | 0.00 |
| 26/10/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 12022 | 12 | 12022 | 12 | 0.00 |
| 26/10/2015 | R248 On 04-February-16 | | | Bond Future | 9.15 | 99.3827 | 9.1485 | 99.3827 | 19,400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/10/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 26/10/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 1394 | 2 | 1394 | 2 | 0.00 |
| 26/10/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 1598 | 2 | 1598 | 2 | 0.00 |
| 26/10/2015 | R248 On 05-May-16 | | | Bond Future | 9.19 | 96.6974 | 9.1948 | 96.6974 | 0.00 |
| 26/10/2015 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/10/2015 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 26/10/2015 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 26/10/2015 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |