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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/01/2015 TO: 20/01/2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 2025 On 05-February-15 | | | Bond Future | 117.74 | 117.8563 | 117.7423 | 117.8563 | 16.00 |
| 20/01/2015 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 1248 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2025 On 07-May-15 | | | Bond Future | 119.60 | 119.7177 | 119.6008 | 119.7177 | 0.00 |
| 20/01/2015 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 1399 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 1409 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 1389 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2030 On 05-February-15 | | | Bond Future | 7.84 | 101.2146 | 101.6168 | 101.2146 | 6,938.00 |
| 20/01/2015 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 11350 | 11 | 11 | 11 | 0.00 |
| 20/01/2015 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 11499 | 11 | 11 | 11 | 0.00 |
| 20/01/2015 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 11424 | 11 | 11 | 11 | 0.00 |
| 20/01/2015 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2030 On 07-May-15 | | | Bond Future | 7.88 | 102.8048 | 103.2124 | 102.8048 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 7222 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 7143 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 7065 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 05-February-15 | | | Bond Future | 8.02 | 104.8304 | 105.1653 | 104.8304 | 15.00 |
| 20/01/2015 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 4490 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 4403 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 4315 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 07-May-15 | | | Bond Future | 8.06 | 102.3227 | 102.6618 | 102.3227 | 0.00 |
| 20/01/2015 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 3863 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 4037 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 3950 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 06-August-15 | | | Bond Future | 8.09 | 104.0696 | 104.4144 | 104.0696 | 0.00 |
| 20/01/2015 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 3702 | 3 | 4 | 3 | 0.00 |
| 20/01/2015 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 3615 | 3 | 4 | 3 | 0.00 |
| 20/01/2015 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 3529 | 3 | 4 | 3 | 0.00 |
| 20/01/2015 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 05-February-15 | | | Bond Future | 8.12 | 103.5710 | 104.0484 | 103.5710 | 34,464.00 |
| 20/01/2015 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 12975 | 12 | 13 | 12 | 0.00 |
| 20/01/2015 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 13060 | 13 | 13 | 13 | 0.00 |
| 20/01/2015 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 12891 | 12 | 13 | 12 | 0.00 |
| 20/01/2015 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 07-May-15 | | | Bond Future | 8.17 | 105.1983 | 105.6823 | 105.1983 | 500.00 |
| 20/01/2015 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 7977 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 8160 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 8069 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 06-August-15 | | | Bond Future | 8.21 | 102.7337 | 103.2259 | 102.7337 | 0.00 |
| 20/01/2015 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 5357 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 5263 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 5451 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2038 On 05-February-15 | | | Bond Future | 125.29 | 125.6362 | 125.2866 | 125.6362 | 3,741.00 |
| 20/01/2015 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 2277 | 3 | 2 | 3 | 0.00 |
| 20/01/2015 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 2287 | 3 | 2 | 3 | 0.00 |
| 20/01/2015 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 2297 | 3 | 2 | 3 | 0.00 |
| 20/01/2015 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2038 On 07-May-15 | | | Bond Future | 127.26 | 127.6208 | 127.2641 | 127.6208 | 0.00 |
| 20/01/2015 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 274 | 1 | 0 | 1 | 0.00 |
| 20/01/2015 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 254 | 1 | 0 | 1 | 0.00 |
| 20/01/2015 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 264 | 1 | 0 | 1 | 0.00 |
| 20/01/2015 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 05-February-15 | | | Bond Future | 8.25 | 105.2000 | 105.6645 | 105.2000 | 6,042.00 |
| 20/01/2015 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 8089 | 8 | 8 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 7989 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 7888 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 07-May-15 | | | Bond Future | 8.30 | 106.8528 | 107.3237 | 106.8528 | 0.00 |
| 20/01/2015 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 7362 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 7562 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 7462 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 06-August-15 | | | Bond Future | 8.34 | 104.2912 | 104.7700 | 104.2912 | 0.00 |
| 20/01/2015 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 4386 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 4595 | 4 | 5 | 4 | 0.00 |
| 20/01/2015 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 4490 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2046 On 05-February-15 | | | Bond Future | 127.46 | 127.4694 | 127.4620 | 127.4694 | 5,889.00 |
| 20/01/2015 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 3472 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 3452 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 3462 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2046 On 07-May-15 | | | Bond Future | 128.11 | 128.1139 | 128.1051 | 128.1139 | 0.00 |
| 20/01/2015 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 1095 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 1105 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 1115 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | 2050 On 05-February-15 | | | Bond Future | 134.97 | 135.4745 | 134.9662 | 135.4745 | 2,753.00 |
| 20/01/2015 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 4976 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 4956 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 4966 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2050 On 07-May-15 | | | Bond Future | 137.10 | 137.6145 | 137.0964 | 137.6145 | 0.00 |
| 20/01/2015 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 2086 | 3 | 2 | 3 | 0.00 |
| 20/01/2015 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 2106 | 3 | 2 | 3 | 0.00 |
| 20/01/2015 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 2096 | 3 | 2 | 3 | 0.00 |
| 20/01/2015 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | AL12 On 05-February-15 | | | Index Future | 563.53 | 561.3640 | 563.5300 | 561.3640 | 0.00 |
| 20/01/2015 | AL12 On 07-May-15 | | | Index Future | 572.37 | 570.1790 | 572.3740 | 570.1790 | 0.00 |
| 20/01/2015 | AL37 On 05-February-15 | | | Index Future | 458.61 | 458.2290 | 458.6080 | 458.2290 | 116.00 |
| 20/01/2015 | AL37 On 07-May-15 | | | Index Future | 465.81 | 465.4240 | 465.8050 | 465.4240 | 0.00 |
| 20/01/2015 | AL7T On 05-February-15 | | | Index Future | 551.70 | 550.6980 | 551.6990 | 550.6980 | 3.00 |
| 20/01/2015 | AL7T On 07-May-15 | | | Index Future | 560.36 | 559.3450 | 560.3570 | 559.3450 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | ALBI On 05-February-15 | | | Index Future | 501.79 | 500.7110 | 501.7900 | 500.7110 | 770.00 |
| 20/01/2015 | ALBI On 07-May-15 | | | Index Future | 509.67 | 508.5730 | 509.6660 | 508.5730 | 0.00 |
| 20/01/2015 | ALBI On 06-August-15 | | | Index Future | 518.27 | 517.1540 | 518.2650 | 517.1540 | 0.00 |
| 20/01/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/01/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/01/2015 | EL28 On 05-February-15 | | | Bond Future | 123.29 | 123.4308 | 123.2864 | 123.4308 | 0.00 |
| 20/01/2015 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | EL28 On 05-February-15 | 125.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 2724 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 2714 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | EL28 On 07-May-15 | | | Bond Future | 123.72 | 123.8707 | 123.7228 | 123.8707 | 0.00 |
| 20/01/2015 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 1277 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 1287 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | ES33 On 05-February-15 | | | Bond Future | 8.94 | 89.8213 | 90.1129 | 89.8213 | 6,576.00 |
| 20/01/2015 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 8056 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 7986 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 7916 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 07-May-15 | | | Bond Future | 9.01 | 87.4451 | 87.7405 | 87.4451 | 0.00 |
| 20/01/2015 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 5557 | 5 | 6 | 5 | 0.00 |
| 20/01/2015 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 5701 | 5 | 6 | 5 | 0.00 |
| 20/01/2015 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 5629 | 5 | 6 | 5 | 0.00 |
| 20/01/2015 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 06-August-15 | | | Bond Future | 9.07 | 88.9378 | 89.2382 | 88.9378 | 0.00 |
| 20/01/2015 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 4059 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 4132 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 3986 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 05-February-15 | | | GOVI | 498.54 | 497.6430 | 498.5420 | 497.6430 | 441.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 385520 | 38 | 39 | 38 | 0.00 |
| 20/01/2015 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 385320 | 38 | 39 | 38 | 0.00 |
| 20/01/2015 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 385420 | 38 | 39 | 38 | 0.00 |
| 20/01/2015 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 07-May-15 | | | GOVI | 506.37 | 505.4580 | 506.3660 | 505.4580 | 131.00 |
| 20/01/2015 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 563760 | 55 | 56 | 55 | 0.00 |
| 20/01/2015 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 563560 | 55 | 56 | 55 | 0.00 |
| 20/01/2015 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 563660 | 55 | 56 | 55 | 0.00 |
| 20/01/2015 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 06-August-15 | | | GOVI | 514.91 | 513.9860 | 514.9100 | 513.9860 | 0.00 |
| 20/01/2015 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 149000 | 14 | 15 | 14 | 0.00 |
| 20/01/2015 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 149100 | 14 | 15 | 14 | 0.00 |
| 20/01/2015 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 149200 | 14 | 15 | 14 | 0.00 |
| 20/01/2015 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/01/2015 | IGOV On 05-February-15 | | | Index Future | 223.79 | 224.1000 | 223.7930 | 224.1000 | 1,093.00 |
| 20/01/2015 | IGOV On 07-May-15 | | | Index Future | 227.32 | 227.6370 | 227.3230 | 227.6370 | 82.00 |
| 20/01/2015 | IGOV On 06-August-15 | | | Index Future | 231.18 | 231.4960 | 231.1770 | 231.4960 | 0.00 |
| 20/01/2015 | ILBI On 05-February-15 | | | Index Future | 606.28 | 607.1090 | 606.2770 | 607.1090 | 159.00 |
| 20/01/2015 | ILBI On 07-May-15 | | | Index Future | 616.08 | 616.9270 | 616.0790 | 616.9270 | 0.00 |
| 20/01/2015 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 20/01/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/01/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 20/01/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 20/01/2015 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.11 | 93.8800 | 93.8900 | 93.8800 | 0.00 |
| 20/01/2015 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.06 | 93.9200 | 93.9400 | 93.9200 | 0.00 |
| 20/01/2015 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.05 | 93.9300 | 93.9500 | 93.9300 | 2,850.00 |
| 20/01/2015 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.03 | 93.9300 | 93.9700 | 93.9300 | 0.00 |
| 20/01/2015 | JBAF On 20-May-15 | | | Jibar Tradeable Future | 6.04 | 93.9400 | 93.9600 | 93.9400 | 0.00 |
| 20/01/2015 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.04 | 93.9400 | 93.9600 | 93.9400 | 5,000.00 |
| 20/01/2015 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.07 | 93.9100 | 93.9300 | 93.9100 | 0.00 |
| 20/01/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.16 | 93.8200 | 93.8400 | 93.8200 | 0.00 |
| 20/01/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.29 | 93.6900 | 93.7100 | 93.6900 | 0.00 |
| 20/01/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.41 | 93.5700 | 93.5900 | 93.5700 | 0.00 |
| 20/01/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 6.50 | 93.4800 | 93.5000 | 93.4800 | 0.00 |
| 20/01/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 6.62 | 93.3700 | 93.3800 | 93.3700 | 0.00 |
| 20/01/2015 | R023 On 05-February-15 | | | Bond Future | 7.11 | 107.2668 | 107.3636 | 107.2668 | 8,864.00 |
| 20/01/2015 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 9574 | 9 | 10 | 9 | 0.00 |
| 20/01/2015 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 9629 | 10 | 10 | 10 | 0.00 |
| 20/01/2015 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 9519 | 9 | 10 | 9 | 0.00 |
| 20/01/2015 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 07-May-15 | | | Bond Future | 7.14 | 105.0285 | 105.1258 | 105.0285 | 450.00 |
| 20/01/2015 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 5893 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 6001 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 5947 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | | | Bond Future | 7.15 | 106.8208 | 106.9198 | 106.8208 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 6371 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 10575 | 10 | 11 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 6421 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 6470 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 204 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 16 | 0 | 0 | 0 | 911.00 |
| 20/01/2015 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 109.2566 | 109.2566 | 0.00 |
| 20/01/2015 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | | | Bond Future | 7.39 | 125.4742 | 125.7520 | 125.4742 | 29,138.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 11547 | 11 | 12 | 11 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 11626 | 11 | 12 | 11 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 13504 | 13 | 14 | 13 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 11467 | 11 | 11 | 11 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.45 | Call | Bond Future | 9133 | 9 | 9 | 9 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.50 | Call | Bond Future | 9540 | 9 | 10 | 9 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.00 | Call | Bond Future | 5379 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.05 | Call | Bond Future | 5804 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 9,600.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.00 | Put | Bond Future | 2 | 0 | 0 | 0 | 6,500.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.05 | Put | Bond Future | 1 | 0 | 0 | 0 | 6,500.00 |
| 20/01/2015 | R186 On 05-February-15 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | | | Bond Future | 7.43 | 127.4455 | 127.7266 | 127.4455 | 219.00 |
| 20/01/2015 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 7265 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 7340 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | 7.80 | Call | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 7190 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | 7.45 | Call | Bond Future | 2177 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 221 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R186 On 07-May-15 | 7.45 | Put | Bond Future | 1957 | 2 | 2 | 2 | 50.00 |
| 20/01/2015 | R186 On 07-May-15 | 7.80 | Put | Bond Future | 836 | 1 | 1 | 1 | 300.00 |
| 20/01/2015 | R186 On 06-August-15 | | | Bond Future | 7.45 | 124.3206 | 124.6064 | 124.3206 | 0.00 |
| 20/01/2015 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 5826 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 5764 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 5702 | 5 | 6 | 5 | 0.00 |
| 20/01/2015 | R186 On 06-August-15 | 8.90 | Call | Bond Future | 11990 | 12 | 12 | 12 | 0.00 |
| 20/01/2015 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R186 On 06-August-15 | 8.90 | Put | Bond Future | 143 | 0 | 0 | 0 | 2,500.00 |
| 20/01/2015 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | | | Bond Future | 7.45 | 126.5431 | 126.8320 | 126.5431 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 7592 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 7718 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 7655 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 12651 | 12 | 13 | 12 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 1044 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 273 | 0 | 0 | 0 | 2,600.00 |
| 20/01/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 1028 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 1061 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R197 On 05-February-15 | | | Bond Future | 285.08 | 285.5126 | 285.0796 | 285.5126 | 898.00 |
| 20/01/2015 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 3920 | 3 | 4 | 3 | 0.00 |
| 20/01/2015 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 3930 | 3 | 4 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 3910 | 3 | 4 | 3 | 0.00 |
| 20/01/2015 | R197 On 07-May-15 | | | Bond Future | 289.58 | 290.0219 | 289.5794 | 290.0219 | 0.00 |
| 20/01/2015 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 4421 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 4411 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R202 On 05-February-15 | | | Bond Future | 236.42 | 236.6033 | 236.4176 | 236.6033 | 50,902.00 |
| 20/01/2015 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 3428 | 4 | 3 | 4 | 0.00 |
| 20/01/2015 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 3408 | 4 | 3 | 4 | 0.00 |
| 20/01/2015 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 3418 | 4 | 3 | 4 | 0.00 |
| 20/01/2015 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R202 On 07-May-15 | | | Bond Future | 240.15 | 240.3406 | 240.1492 | 240.3406 | 0.00 |
| 20/01/2015 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 1659 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 05-February-15 | | | Bond Future | 6.39 | 107.6978 | 107.7359 | 107.6978 | 14,991.00 |
| 20/01/2015 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 3081 | 3 | 3 | 3 | 55.00 |
| 20/01/2015 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 4604 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 4627 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 4582 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 07-May-15 | | | Bond Future | 6.40 | 105.2238 | 105.2615 | 105.2238 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 1878 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 1899 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 06-August-15 | | | Bond Future | 6.33 | 107.0198 | 107.0582 | 107.0198 | 0.00 |
| 20/01/2015 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 1028 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 05-February-15 | | | Bond Future | 6.63 | 105.6078 | 105.6970 | 105.6078 | 10,492.00 |
| 20/01/2015 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 5405 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 5372 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 5437 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 07-May-15 | | | Bond Future | 6.66 | 107.2670 | 107.3566 | 107.2670 | 2,050.00 |
| 20/01/2015 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | | | Bond Future | 6.64 | 105.0595 | 105.1507 | 105.0595 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 5217 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 3351 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 3406 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 3379 | 3 | 3 | 3 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 8 | 0 | 0 | 0 | 699.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 05-February-15 | | | Bond Future | 6.79 | 102.3324 | 102.3978 | 102.3324 | 36,436.00 |
| 20/01/2015 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 6835 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 6873 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 6797 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 07-May-15 | | | Bond Future | 6.83 | 103.9401 | 104.0058 | 103.9401 | 800.00 |
| 20/01/2015 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 5500 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 3579 | 4 | 4 | 4 | 66.00 |
| 20/01/2015 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 5537 | 5 | 6 | 5 | 0.00 |
| 20/01/2015 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 5462 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | | | Bond Future | 6.83 | 102.0700 | 102.1367 | 102.0700 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 3569 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 3634 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 3601 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 2693 | 3 | 3 | 3 | 70.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | | | Bond Future | 6.79 | 103.8947 | 103.9609 | 103.8947 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 3670 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 3729 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 3700 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 2790 | 3 | 3 | 3 | 53.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 05-February-15 | | | Bond Future | 6.92 | 101.5246 | 101.6259 | 101.5246 | 51,193.00 |
| 20/01/2015 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 7362 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 7451 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 7407 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 07-May-15 | | | Bond Future | 6.95 | 99.7203 | 99.8224 | 99.7203 | 1,295.00 |
| 20/01/2015 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 4827 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 4913 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 4870 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | | | Bond Future | 6.95 | 101.4225 | 101.5263 | 101.4225 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 4800 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 4761 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 4840 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 8241 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 11 | 0 | 0 | 0 | 198.00 |
| 20/01/2015 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 151 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | | | Bond Future | 6.93 | 99.8328 | 99.9367 | 99.8328 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 6659 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 3980 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 4014 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 3945 | 4 | 4 | 4 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 107 | 0 | 0 | 0 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 443 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | | | Bond Future | 8.04 | 83.9152 | 84.2248 | 83.9152 | 14,609.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 9662 | 9 | 10 | 9 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 9590 | 9 | 10 | 9 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 7756 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 9518 | 9 | 10 | 9 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 07-May-15 | | | Bond Future | 8.08 | 82.0860 | 82.3998 | 82.0860 | 0.00 |
| 20/01/2015 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 7678 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 7610 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 7542 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | | | Bond Future | 8.11 | 83.4874 | 83.8065 | 83.4874 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 13470 | 13 | 13 | 13 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 7784 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 7846 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 7722 | 7 | 8 | 7 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 665 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 89 | 0 | 0 | 0 | 2,914.00 |
| 20/01/2015 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R210 On 05-February-15 | | | Bond Future | 176.26 | 176.4641 | 176.2560 | 176.4641 | 628.00 |
| 20/01/2015 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 1256 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 07-May-15 | | | Bond Future | 176.96 | 177.1763 | 176.9633 | 177.1763 | 0.00 |
| 20/01/2015 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R211 On 05-February-15 | | | Bond Future | 130.87 | 130.8787 | 130.8693 | 130.8787 | 1,120.00 |
| 20/01/2015 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 2131 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 2121 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R211 On 07-May-15 | | | Bond Future | 132.93 | 132.9459 | 132.9350 | 132.9459 | 0.00 |
| 20/01/2015 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 2065 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R212 On 05-February-15 | | | Bond Future | 136.63 | 136.8123 | 136.6284 | 136.8123 | 1,621.00 |
| 20/01/2015 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 1362 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 1372 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R212 On 07-May-15 | | | Bond Future | 138.79 | 138.9731 | 138.7850 | 138.9731 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 2215 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 2225 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 2205 | 2 | 2 | 2 | 0.00 |
| 20/01/2015 | R213 On 05-February-15 | | | Bond Future | 7.88 | 94.8645 | 95.1680 | 94.8645 | 16,582.00 |
| 20/01/2015 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 10649 | 10 | 11 | 10 | 0.00 |
| 20/01/2015 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 10720 | 10 | 11 | 10 | 0.00 |
| 20/01/2015 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 10578 | 10 | 11 | 10 | 0.00 |
| 20/01/2015 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R213 On 07-May-15 | | | Bond Future | 7.93 | 92.8110 | 93.1184 | 92.8110 | 0.00 |
| 20/01/2015 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 6768 | 6 | 7 | 6 | 0.00 |
| 20/01/2015 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 6904 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 6836 | 7 | 7 | 7 | 0.00 |
| 20/01/2015 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 256 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R213 On 06-August-15 | | | Bond Future | 7.95 | 94.3949 | 94.7075 | 94.3949 | 0.00 |
| 20/01/2015 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 5529 | 5 | 6 | 5 | 0.00 |
| 20/01/2015 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 5586 | 5 | 6 | 5 | 0.00 |
| 20/01/2015 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 5472 | 5 | 5 | 5 | 0.00 |
| 20/01/2015 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 1122 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R214 On 05-February-15 | | | Bond Future | 8.13 | 84.9738 | 85.3481 | 84.9738 | 13,207.00 |
| 20/01/2015 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 11265 | 11 | 11 | 11 | 0.00 |
| 20/01/2015 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 11193 | 11 | 11 | 11 | 0.00 |
| 20/01/2015 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 11120 | 11 | 11 | 11 | 0.00 |
| 20/01/2015 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R214 On 07-May-15 | | | Bond Future | 8.17 | 83.0180 | 83.3974 | 83.0180 | 0.00 |
| 20/01/2015 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 8425 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 8496 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 8354 | 8 | 8 | 8 | 0.00 |
| 20/01/2015 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 223 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R214 On 06-August-15 | | | Bond Future | 8.20 | 84.4347 | 84.8207 | 84.4347 | 0.00 |
| 20/01/2015 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 6008 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 6068 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 6128 | 6 | 6 | 6 | 0.00 |
| 20/01/2015 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 1346 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 1324 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 20/01/2015 | R248 On 05-February-15 | | | Bond Future | 8.24 | 109.2147 | 109.6961 | 109.2147 | 33,741.00 |
| 20/01/2015 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 13293 | 13 | 13 | 13 | 0.00 |
| 20/01/2015 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 13199 | 13 | 13 | 13 | 0.00 |
| 20/01/2015 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 13386 | 13 | 13 | 13 | 0.00 |
| 20/01/2015 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 07-May-15 | | | Bond Future | 8.28 | 106.5008 | 106.9889 | 106.5008 | 0.00 |
| 20/01/2015 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 10404 | 10 | 10 | 10 | 0.00 |
| 20/01/2015 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 10502 | 10 | 11 | 10 | 0.00 |
| 20/01/2015 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 10306 | 10 | 10 | 10 | 0.00 |
| 20/01/2015 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 06-August-15 | | | Bond Future | 8.31 | 108.3183 | 108.8147 | 108.3183 | 0.00 |
| 20/01/2015 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 4793 | 4 | 5 | 4 | 0.00 |
| 20/01/2015 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 5007 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2015 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 4900 | 4 | 5 | 4 | 0.00 |
| 20/01/2015 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/01/2015 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |