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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/10/2015 TO: 13/10/2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 2025 On 05-November-15 | | | Bond Future | 123.29 | 122.9575 | 123.2941 | 122.9575 | 612.00 |
| 13/10/2015 | 2025 On 05-November-15 | 123.01 | Call | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 05-November-15 | 122.99 | Call | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 05-November-15 | 123.00 | Call | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 05-November-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 05-November-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 05-November-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 04-February-16 | | | Bond Future | 124.13 | 123.7838 | 124.1258 | 123.7838 | 0.00 |
| 13/10/2015 | 2025 On 04-February-16 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 04-February-16 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 04-February-16 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2025 On 04-February-16 | 125.99 | Put | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2025 On 04-February-16 | 126.00 | Put | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2025 On 04-February-16 | 126.01 | Put | Bond Future | 1884 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2030 On 05-November-15 | | | Bond Future | 8.72 | 96.9927 | 96.3711 | 96.9927 | 9,973.00 |
| 13/10/2015 | 2030 On 05-November-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 05-November-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 05-November-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 05-November-15 | 8.50 | Put | Bond Future | 1744 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | 2030 On 05-November-15 | 8.51 | Put | Bond Future | 1665 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | 2030 On 05-November-15 | 8.49 | Put | Bond Future | 1823 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | 2030 On 04-February-16 | | | Bond Future | 8.78 | 94.5925 | 93.9605 | 94.5925 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | 2030 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 04-February-16 | 8.75 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 04-February-16 | 8.74 | Put | Bond Future | 328 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2030 On 04-February-16 | 8.76 | Put | Bond Future | 175 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 05-November-15 | | | Bond Future | 8.79 | 96.9142 | 96.2463 | 96.9142 | 2,982.00 |
| 13/10/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 6925 | 6 | 7 | 6 | 0.00 |
| 13/10/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 7017 | 6 | 7 | 6 | 0.00 |
| 13/10/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 6833 | 6 | 7 | 6 | 0.00 |
| 13/10/2015 | 2032 On 04-February-16 | | | Bond Future | 8.85 | 98.5192 | 97.8401 | 98.5192 | 0.00 |
| 13/10/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 1337 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 1170 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2032 On 05-May-16 | | | Bond Future | 8.90 | 96.1037 | 95.4122 | 96.1037 | 0.00 |
| 13/10/2015 | 2032 On 05-May-16 | 9.00 | Call | Bond Future | 802 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | 2032 On 05-May-16 | 8.99 | Call | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | 2032 On 05-May-16 | 9.01 | Call | Bond Future | 882 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | 2032 On 05-May-16 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 05-May-16 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2032 On 05-May-16 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-November-15 | | | Bond Future | 102.31 | 102.2922 | 102.3136 | 102.2922 | 0.00 |
| 13/10/2015 | 2033 On 05-November-15 | 102.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-November-15 | 102.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-November-15 | 102.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-November-15 | 102.40 | Put | Bond Future | 86 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | 2033 On 05-November-15 | 102.41 | Put | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-November-15 | 102.39 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 04-February-16 | | | Bond Future | 104.02 | 103.9948 | 104.0165 | 103.9948 | 0.00 |
| 13/10/2015 | 2033 On 04-February-16 | 102.41 | Call | Bond Future | 1606 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2033 On 04-February-16 | 102.40 | Call | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2033 On 04-February-16 | 102.39 | Call | Bond Future | 1626 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2033 On 04-February-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 04-February-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 04-February-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-May-16 | | | Bond Future | 104.87 | 104.8529 | 104.8746 | 104.8529 | 0.00 |
| 13/10/2015 | 2033 On 05-May-16 | 102.40 | Call | Bond Future | 2475 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2033 On 05-May-16 | 102.41 | Call | Bond Future | 2465 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2033 On 05-May-16 | 102.39 | Call | Bond Future | 2485 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2033 On 05-May-16 | 102.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-May-16 | 102.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2033 On 05-May-16 | 102.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-November-15 | | | Bond Future | 8.95 | 98.8523 | 98.1181 | 98.8523 | 49,825.00 |
| 13/10/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 9285 | 9 | 9 | 9 | 0.00 |
| 13/10/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 9390 | 9 | 9 | 9 | 0.00 |
| 13/10/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 9179 | 8 | 9 | 8 | 0.00 |
| 13/10/2015 | 2037 On 04-February-16 | | | Bond Future | 9.00 | 96.2325 | 95.4861 | 96.2325 | 370.00 |
| 13/10/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 2337 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 2243 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 2430 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | 2037 On 05-May-16 | | | Bond Future | 9.05 | 97.9347 | 97.1746 | 97.9347 | 0.00 |
| 13/10/2015 | 2037 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | 2037 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-May-16 | 9.00 | Put | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-May-16 | 8.99 | Put | Bond Future | 568 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2037 On 05-May-16 | 9.01 | Put | Bond Future | 388 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2038 On 05-November-15 | | | Bond Future | 126.86 | 126.8295 | 126.8563 | 126.8295 | 8,054.00 |
| 13/10/2015 | 2038 On 05-November-15 | 134.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2038 On 05-November-15 | 133.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2038 On 05-November-15 | 134.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2038 On 05-November-15 | 134.01 | Put | Bond Future | 7154 | 7 | 7 | 7 | 0.00 |
| 13/10/2015 | 2038 On 05-November-15 | 134.00 | Put | Bond Future | 7144 | 7 | 7 | 7 | 0.00 |
| 13/10/2015 | 2038 On 05-November-15 | 133.99 | Put | Bond Future | 7134 | 7 | 7 | 7 | 0.00 |
| 13/10/2015 | 2038 On 04-February-16 | | | Bond Future | 127.59 | 127.5678 | 127.5949 | 127.5678 | 0.00 |
| 13/10/2015 | 2038 On 04-February-16 | 131.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2038 On 04-February-16 | 131.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2038 On 04-February-16 | 130.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2038 On 04-February-16 | 131.00 | Put | Bond Future | 3405 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | 2038 On 04-February-16 | 131.01 | Put | Bond Future | 3415 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | 2038 On 04-February-16 | 130.99 | Put | Bond Future | 3395 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | 2044 On 05-November-15 | | | Bond Future | 8.98 | 100.8520 | 100.0461 | 100.8520 | 17,516.00 |
| 13/10/2015 | 2044 On 05-November-15 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 7799 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 7685 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 7913 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | 2044 On 04-February-16 | | | Bond Future | 9.04 | 98.1400 | 97.3208 | 98.1400 | 0.00 |
| 13/10/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 350 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | 2044 On 05-May-16 | | | Bond Future | 9.08 | 99.8759 | 99.0418 | 99.8759 | 0.00 |
| 13/10/2015 | 2044 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-May-16 | 9.01 | Put | Bond Future | 703 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-May-16 | 8.99 | Put | Bond Future | 902 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2044 On 05-May-16 | 9.00 | Put | Bond Future | 802 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2046 On 05-November-15 | | | Bond Future | 126.71 | 125.8615 | 126.7147 | 125.8615 | 6,943.00 |
| 13/10/2015 | 2046 On 05-November-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2046 On 05-November-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2046 On 05-November-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2046 On 05-November-15 | 133.00 | Put | Bond Future | 6285 | 7 | 6 | 7 | 0.00 |
| 13/10/2015 | 2046 On 05-November-15 | 132.99 | Put | Bond Future | 6275 | 7 | 6 | 7 | 0.00 |
| 13/10/2015 | 2046 On 05-November-15 | 133.01 | Put | Bond Future | 6295 | 7 | 6 | 7 | 0.00 |
| 13/10/2015 | 2046 On 04-February-16 | | | Bond Future | 128.82 | 127.9562 | 128.8234 | 127.9562 | 0.00 |
| 13/10/2015 | 2046 On 04-February-16 | 127.99 | Call | Bond Future | 833 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2046 On 04-February-16 | 128.01 | Call | Bond Future | 813 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2046 On 04-February-16 | 128.00 | Call | Bond Future | 823 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | 2046 On 04-February-16 | 128.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2046 On 04-February-16 | 128.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2046 On 04-February-16 | 127.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2050 On 05-November-15 | | | Bond Future | 134.37 | 133.0646 | 134.3698 | 133.0646 | 5,431.00 |
| 13/10/2015 | 2050 On 05-November-15 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2050 On 05-November-15 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2050 On 05-November-15 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2050 On 05-November-15 | 145.00 | Put | Bond Future | 10630 | 12 | 11 | 12 | 0.00 |
| 13/10/2015 | 2050 On 05-November-15 | 145.01 | Put | Bond Future | 10640 | 12 | 11 | 12 | 0.00 |
| 13/10/2015 | 2050 On 05-November-15 | 144.99 | Put | Bond Future | 10620 | 12 | 11 | 12 | 0.00 |
| 13/10/2015 | 2050 On 04-February-16 | | | Bond Future | 135.08 | 133.7505 | 135.0774 | 133.7505 | 0.00 |
| 13/10/2015 | 2050 On 04-February-16 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2050 On 04-February-16 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | 2050 On 04-February-16 | 137.99 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | 2050 On 04-February-16 | 138.01 | Put | Bond Future | 2933 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | 2050 On 04-February-16 | 138.00 | Put | Bond Future | 2923 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | 2050 On 04-February-16 | 137.99 | Put | Bond Future | 2913 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | AL37 On 05-November-15 | | | Index Future | 467.45 | 468.6960 | 467.4460 | 468.6960 | 3.00 |
| 13/10/2015 | AL37 On 04-February-16 | | | Index Future | 475.18 | 476.4550 | 475.1840 | 476.4550 | 0.00 |
| 13/10/2015 | AL7T On 05-November-15 | | | Index Future | 550.41 | 553.1690 | 550.4120 | 553.1690 | 1.00 |
| 13/10/2015 | AL7T On 04-February-16 | | | Index Future | 559.52 | 562.3270 | 559.5230 | 562.3270 | 0.00 |
| 13/10/2015 | ALBI On 05-November-15 | | | Index Future | 502.61 | 505.4290 | 502.6120 | 505.4290 | 459.00 |
| 13/10/2015 | ALBI On 04-February-16 | | | Index Future | 510.93 | 513.7960 | 510.9320 | 513.7960 | 146.00 |
| 13/10/2015 | ALBI On 05-May-16 | | | Index Future | 519.95 | 522.8700 | 519.9530 | 522.8700 | 0.00 |
| 13/10/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C040 On 06-October-15 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/10/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C226 On 25-January-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2015 | EL28 On 05-November-15 | | | Bond Future | 126.41 | 125.7001 | 126.4053 | 125.7001 | 0.00 |
| 13/10/2015 | EL28 On 05-November-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | EL28 On 05-November-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | EL28 On 05-November-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | EL28 On 05-November-15 | 127.00 | Put | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | EL28 On 05-November-15 | 127.01 | Put | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | EL28 On 05-November-15 | 126.99 | Put | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | EL28 On 04-February-16 | | | Bond Future | 128.51 | 127.7924 | 128.5093 | 127.7924 | 0.00 |
| 13/10/2015 | EL28 On 04-February-16 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | EL28 On 04-February-16 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | EL28 On 04-February-16 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | EL28 On 04-February-16 | 129.00 | Put | Bond Future | 491 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | EL28 On 04-February-16 | 129.01 | Put | Bond Future | 501 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | EL28 On 04-February-16 | 128.99 | Put | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | ES33 On 05-November-15 | | | Bond Future | 9.81 | 82.4184 | 81.8485 | 82.4184 | 6,561.00 |
| 13/10/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | ES33 On 05-November-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 6085 | 6 | 6 | 6 | 0.00 |
| 13/10/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 6164 | 6 | 6 | 6 | 0.00 |
| 13/10/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 6006 | 5 | 6 | 5 | 0.00 |
| 13/10/2015 | ES33 On 04-February-16 | | | Bond Future | 9.90 | 83.7833 | 83.2040 | 83.7833 | 0.00 |
| 13/10/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 699 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | ES33 On 05-May-16 | | | Bond Future | 9.98 | 81.4739 | 80.8840 | 81.4739 | 0.00 |
| 13/10/2015 | ES33 On 05-May-16 | 9.99 | Call | Bond Future | 93 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | ES33 On 05-May-16 | 10.01 | Call | Bond Future | 231 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | ES33 On 05-May-16 | 10.00 | Call | Bond Future | 162 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | ES33 On 05-May-16 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | ES33 On 05-May-16 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | ES33 On 05-May-16 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | GOVI On 05-November-15 | | | GOVI | 499.11 | 501.6500 | 499.1090 | 501.6500 | 453.00 |
| 13/10/2015 | GOVI On 05-November-15 | 530.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 308910 | 28 | 31 | 28 | 0.00 |
| 13/10/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 309010 | 28 | 31 | 28 | 0.00 |
| 13/10/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 308810 | 28 | 31 | 28 | 0.00 |
| 13/10/2015 | GOVI On 04-February-16 | | | GOVI | 507.37 | 509.9550 | 507.3710 | 509.9550 | 26.00 |
| 13/10/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 46190 | 2 | 5 | 2 | 0.00 |
| 13/10/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 46390 | 2 | 5 | 2 | 0.00 |
| 13/10/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 46290 | 2 | 5 | 2 | 0.00 |
| 13/10/2015 | GOVI On 05-May-16 | | | GOVI | 516.33 | 518.9600 | 516.3290 | 518.9600 | 0.00 |
| 13/10/2015 | GOVI On 05-May-16 | 517.99 | Call | GOVI | 0 | 1 | 0 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | GOVI On 05-May-16 | 518.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | GOVI On 05-May-16 | 518.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | GOVI On 05-May-16 | 517.99 | Put | GOVI | 16610 | 0 | 2 | 0 | 0.00 |
| 13/10/2015 | GOVI On 05-May-16 | 518.00 | Put | GOVI | 16710 | 0 | 2 | 0 | 0.00 |
| 13/10/2015 | GOVI On 05-May-16 | 518.01 | Put | GOVI | 16810 | 0 | 2 | 0 | 0.00 |
| 13/10/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/10/2015 | IGOV On 05-November-15 | | | Index Future | 232.74 | 232.2040 | 232.7380 | 232.2040 | 971.00 |
| 13/10/2015 | IGOV On 04-February-16 | | | Index Future | 236.61 | 236.0670 | 236.6100 | 236.0670 | 82.00 |
| 13/10/2015 | IGOV On 05-May-16 | | | Index Future | 240.81 | 240.2550 | 240.8070 | 240.2550 | 0.00 |
| 13/10/2015 | ILBI On 05-November-15 | | | Index Future | 631.28 | 629.9230 | 631.2750 | 629.9230 | 0.00 |
| 13/10/2015 | ILBI On 04-February-16 | | | Index Future | 642.02 | 640.6460 | 642.0190 | 640.6460 | 163.00 |
| 13/10/2015 | IS01 On 19-December-16 | | | Interest Rate Swap | 99.73 | 99.7062 | 99.7273 | 99.7062 | 0.00 |
| 13/10/2015 | IS02 On 18-December-17 | | | Interest Rate Swap | 99.69 | 99.6226 | 99.6899 | 99.6226 | 0.00 |
| 13/10/2015 | IS05 On 17-December-20 | | | Interest Rate Swap | 98.97 | 98.6474 | 98.9673 | 98.6474 | 0.00 |
| 13/10/2015 | IS10 On 17-December-25 | | | Interest Rate Swap | 100.42 | 99.9233 | 100.4245 | 99.9233 | 0.00 |
| 13/10/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 13/10/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 13/10/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 13/10/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 13/10/2015 | JBAF On 21-October-15 | | | Jibar Tradeable Future | 6.31 | 93.6900 | 93.6900 | 93.6900 | 0.00 |
| 13/10/2015 | JBAF On 18-November-15 | | | Jibar Tradeable Future | 6.34 | 93.6600 | 93.6600 | 93.6600 | 0.00 |
| 13/10/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.39 | 93.6100 | 93.6100 | 93.6100 | 0.00 |
| 13/10/2015 | JBAF On 20-January-16 | | | Jibar Tradeable Future | 6.45 | 93.5500 | 93.5500 | 93.5500 | 0.00 |
| 13/10/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.52 | 93.4800 | 93.4800 | 93.4800 | 2,000.00 |
| 13/10/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.56 | 93.4400 | 93.4400 | 93.4400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 93.2400 | 93.2400 | 0.00 |
| 13/10/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 6.99 | 93.0100 | 93.0100 | 93.0100 | 0.00 |
| 13/10/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.14 | 92.8600 | 92.8600 | 92.8600 | 0.00 |
| 13/10/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.28 | 92.7200 | 92.7200 | 92.7200 | 0.00 |
| 13/10/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.43 | 92.5700 | 92.5700 | 92.5700 | 0.00 |
| 13/10/2015 | JBAF On 20-September-17 | | | Jibar Tradeable Future | 7.56 | 92.4400 | 92.4400 | 92.4400 | 0.00 |
| 13/10/2015 | R023 On 05-November-15 | | | Bond Future | 8.12 | 99.8935 | 99.4892 | 99.8935 | 14,015.00 |
| 13/10/2015 | R023 On 05-November-15 | 8.01 | Call | Bond Future | 460 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R023 On 05-November-15 | 8.00 | Call | Bond Future | 440 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R023 On 05-November-15 | 7.99 | Call | Bond Future | 421 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R023 On 05-November-15 | 8.00 | Put | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R023 On 05-November-15 | 7.99 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R023 On 05-November-15 | 8.01 | Put | Bond Future | 1056 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R023 On 04-February-16 | | | Bond Future | 8.19 | 101.5479 | 101.1369 | 101.5479 | 1,050.00 |
| 13/10/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1054 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 2082 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 2051 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 05-May-16 | | | Bond Future | 8.24 | 99.4144 | 98.9956 | 99.4144 | 0.00 |
| 13/10/2015 | R023 On 05-May-16 | 8.26 | Call | Bond Future | 2121 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 05-May-16 | 8.25 | Call | Bond Future | 2095 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 05-May-16 | 8.24 | Call | Bond Future | 2069 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 05-May-16 | 8.25 | Put | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 05-May-16 | 8.24 | Put | Bond Future | 2049 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R023 On 05-May-16 | 8.26 | Put | Bond Future | 2000 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | | | Bond Future | 8.30 | 120.4801 | 119.8422 | 120.4801 | 32,823.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.45 | Call | Bond Future | 1790 | 2 | 2 | 2 | 200.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.75 | Call | Bond Future | 3640 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.22 | Call | Bond Future | 803 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R186 On 05-November-15 | 7.73 | Call | Bond Future | 49 | 0 | 0 | 0 | 169.00 |
| 13/10/2015 | R186 On 05-November-15 | 7.86 | Call | Bond Future | 122 | 0 | 0 | 0 | 674.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.35 | Call | Bond Future | 1305 | 2 | 1 | 2 | 843.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.00 | Call | Bond Future | 282 | 0 | 0 | 0 | 200.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.85 | Call | Bond Future | 4338 | 5 | 4 | 5 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 5414 | 6 | 5 | 6 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 7.75 | Call | Bond Future | 57 | 0 | 0 | 0 | 1,200.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 905 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.50 | Call | Bond Future | 2062 | 3 | 2 | 3 | 650.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.55 | Call | Bond Future | 2351 | 3 | 2 | 3 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.22 | Put | Bond Future | 1421 | 1 | 1 | 1 | 1,090.00 |
| 13/10/2015 | R186 On 05-November-15 | 7.86 | Put | Bond Future | 3663 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 7.73 | Put | Bond Future | 4670 | 4 | 5 | 4 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.45 | Put | Bond Future | 592 | 0 | 1 | 0 | 6,308.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.75 | Put | Bond Future | 130 | 0 | 0 | 0 | 10,200.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 1329 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.35 | Put | Bond Future | 892 | 1 | 1 | 1 | 9,430.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.50 | Put | Bond Future | 474 | 0 | 0 | 0 | 4,666.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.55 | Put | Bond Future | 375 | 0 | 0 | 0 | 4,667.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.85 | Put | Bond Future | 71 | 0 | 0 | 0 | 2,283.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 1284 | 1 | 1 | 1 | 8,650.00 |
| 13/10/2015 | R186 On 05-November-15 | 7.75 | Put | Bond Future | 4511 | 4 | 5 | 4 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 8.00 | Put | Bond Future | 2674 | 2 | 3 | 2 | 0.00 |
| 13/10/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 26 | 0 | 0 | 0 | 2,600.00 |
| 13/10/2015 | R186 On 04-February-16 | | | Bond Future | 8.36 | 117.1779 | 116.5293 | 117.1779 | 5,465.00 |
| 13/10/2015 | R186 On 04-February-16 | 8.75 | Call | Bond Future | 4153 | 5 | 4 | 5 | 0.00 |
| 13/10/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 351 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 7252 | 7 | 7 | 7 | 0.00 |
| 13/10/2015 | R186 On 04-February-16 | 8.75 | Put | Bond Future | 1148 | 1 | 1 | 1 | 6,700.00 |
| 13/10/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 7178 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 7326 | 7 | 7 | 7 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | | | Bond Future | 8.40 | 119.2496 | 118.5891 | 119.2496 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 3000 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 2926 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 897 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 3459 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 3380 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 7534 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 3419 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R186 On 04-August-16 | | | Bond Future | 8.44 | 116.1043 | 115.4283 | 116.1043 | 0.00 |
| 13/10/2015 | R186 On 04-August-16 | 8.49 | Call | Bond Future | 3923 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R186 On 04-August-16 | 8.51 | Call | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R186 On 04-August-16 | 8.50 | Call | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R186 On 04-August-16 | 8.49 | Put | Bond Future | 3581 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R186 On 04-August-16 | 8.50 | Put | Bond Future | 3545 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R186 On 04-August-16 | 8.51 | Put | Bond Future | 3510 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R197 On 05-November-15 | | | Bond Future | 294.38 | 294.3241 | 294.3845 | 294.3241 | 927.00 |
| 13/10/2015 | R197 On 05-November-15 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R197 On 05-November-15 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R197 On 05-November-15 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R197 On 05-November-15 | 295.00 | Put | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R197 On 05-November-15 | 295.01 | Put | Bond Future | 625 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R197 On 05-November-15 | 294.99 | Put | Bond Future | 605 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R197 On 04-February-16 | | | Bond Future | 292.93 | 292.8686 | 292.9298 | 292.8686 | 0.00 |
| 13/10/2015 | R197 On 04-February-16 | 296.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R197 On 04-February-16 | 297.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R197 On 04-February-16 | 297.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R197 On 04-February-16 | 296.99 | Put | Bond Future | 4060 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R197 On 04-February-16 | 297.01 | Put | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R197 On 04-February-16 | 297.00 | Put | Bond Future | 4070 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R202 On 05-November-15 | | | Bond Future | 240.64 | 240.4247 | 240.6419 | 240.4247 | 53,917.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R202 On 05-November-15 | 246.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R202 On 05-November-15 | 246.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R202 On 05-November-15 | 245.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R202 On 05-November-15 | 245.99 | Put | Bond Future | 5348 | 6 | 5 | 6 | 0.00 |
| 13/10/2015 | R202 On 05-November-15 | 246.01 | Put | Bond Future | 5368 | 6 | 5 | 6 | 0.00 |
| 13/10/2015 | R202 On 05-November-15 | 246.00 | Put | Bond Future | 5358 | 6 | 5 | 6 | 0.00 |
| 13/10/2015 | R202 On 04-February-16 | | | Bond Future | 241.27 | 241.0511 | 241.2719 | 241.0511 | 0.00 |
| 13/10/2015 | R202 On 04-February-16 | 239.99 | Call | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R202 On 04-February-16 | 240.01 | Call | Bond Future | 1262 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R202 On 04-February-16 | 240.00 | Call | Bond Future | 1272 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R202 On 04-February-16 | 239.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R202 On 04-February-16 | 240.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R202 On 04-February-16 | 240.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 05-November-15 | | | Bond Future | 7.10 | 103.3371 | 103.2037 | 103.3371 | 15,930.00 |
| 13/10/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 1930 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 1948 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R203 On 04-February-16 | | | Bond Future | 7.18 | 105.0485 | 104.9128 | 105.0485 | 0.00 |
| 13/10/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 213 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 05-May-16 | | | Bond Future | 7.18 | 102.7359 | 102.5973 | 102.7359 | 0.00 |
| 13/10/2015 | R203 On 05-May-16 | 7.26 | Call | Bond Future | 486 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R203 On 05-May-16 | 7.24 | Call | Bond Future | 471 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R203 On 05-May-16 | 7.25 | Call | Bond Future | 478 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R203 On 05-May-16 | 7.24 | Put | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R203 On 05-May-16 | 7.26 | Put | Bond Future | 378 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R203 On 05-May-16 | 7.25 | Put | Bond Future | 383 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R204 On 05-November-15 | | | Bond Future | 7.48 | 104.7244 | 104.5144 | 104.7244 | 24,711.00 |
| 13/10/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 3459 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 3430 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 3488 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R204 On 04-February-16 | | | Bond Future | 7.55 | 102.4225 | 102.2089 | 102.4225 | 0.00 |
| 13/10/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 528 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 516 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 504 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 666 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 05-May-16 | | | Bond Future | 7.59 | 104.2332 | 104.0154 | 104.2332 | 0.00 |
| 13/10/2015 | R204 On 05-May-16 | 7.76 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 05-May-16 | 7.75 | Call | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 05-May-16 | 7.74 | Call | Bond Future | 1044 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 05-May-16 | 7.75 | Put | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 05-May-16 | 7.76 | Put | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R204 On 05-May-16 | 7.74 | Put | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-November-15 | | | Bond Future | 7.74 | 100.8423 | 100.5787 | 100.8423 | 40,851.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 439 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 474 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 456 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.50 | Call | Bond Future | 140 | 0 | 0 | 0 | 19.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 93 | 0 | 0 | 0 | 53.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R207 On 05-November-15 | 7.50 | Put | Bond Future | 988 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 430 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R207 On 04-February-16 | | | Bond Future | 7.82 | 98.8709 | 98.6030 | 98.8709 | 0.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 207 | 0 | 0 | 0 | 43.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 388 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 408 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 398 | 0 | 0 | 0 | 19.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 1447 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 1470 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | | | Bond Future | 7.87 | 100.6192 | 100.3460 | 100.6192 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 1181 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 1149 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 761 | 1 | 1 | 1 | 43.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 1729 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 04-August-16 | | | Bond Future | 7.92 | 98.7947 | 98.5137 | 98.7947 | 0.00 |
| 13/10/2015 | R207 On 04-August-16 | 7.99 | Call | Bond Future | 1438 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R207 On 04-August-16 | 8.01 | Call | Bond Future | 1469 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R207 On 04-August-16 | 8.00 | Call | Bond Future | 1453 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R207 On 04-August-16 | 7.99 | Put | Bond Future | 1245 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 04-August-16 | 8.00 | Put | Bond Future | 1232 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R207 On 04-August-16 | 8.01 | Put | Bond Future | 1219 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R208 On 05-November-15 | | | Bond Future | 7.89 | 96.1327 | 95.8160 | 96.1327 | 40,181.00 |
| 13/10/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 2454 | 3 | 2 | 3 | 0.00 |
| 13/10/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 22 | 0 | 0 | 0 | 2,200.00 |
| 13/10/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 887 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 915 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R208 On 04-February-16 | | | Bond Future | 7.96 | 97.7248 | 97.4028 | 97.7248 | 0.00 |
| 13/10/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 692 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 723 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 1577 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 1552 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 1527 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | R208 On 05-May-16 | | | Bond Future | 8.01 | 96.0509 | 95.7228 | 96.0509 | 0.00 |
| 13/10/2015 | R208 On 05-May-16 | 7.99 | Call | Bond Future | 1485 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R208 On 05-May-16 | 8.00 | Call | Bond Future | 1504 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R208 On 05-May-16 | 8.01 | Call | Bond Future | 1524 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R208 On 05-May-16 | 8.00 | Put | Bond Future | 1530 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | R208 On 05-May-16 | 8.01 | Put | Bond Future | 1511 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | R208 On 05-May-16 | 7.99 | Put | Bond Future | 1549 | 1 | 2 | 1 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | | | Bond Future | 8.87 | 76.7899 | 76.1802 | 76.7899 | 24,850.00 |
| 13/10/2015 | R209 On 05-November-15 | 9.25 | Call | Bond Future | 3023 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 8.50 | Call | Bond Future | 220 | 0 | 0 | 0 | 900.00 |
| 13/10/2015 | R209 On 05-November-15 | 9.00 | Call | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 9.16 | Call | Bond Future | 2498 | 3 | 2 | 3 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 7060 | 6 | 7 | 6 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 9.25 | Put | Bond Future | 231 | 0 | 0 | 0 | 900.00 |
| 13/10/2015 | R209 On 05-November-15 | 8.50 | Put | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 9.00 | Put | Bond Future | 693 | 1 | 1 | 1 | 500.00 |
| 13/10/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 7146 | 7 | 7 | 7 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 6974 | 6 | 7 | 6 | 0.00 |
| 13/10/2015 | R209 On 05-November-15 | 9.16 | Put | Bond Future | 353 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R209 On 04-February-16 | | | Bond Future | 8.92 | 78.0617 | 77.4418 | 78.0617 | 400.00 |
| 13/10/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 1835 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 1866 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R209 On 04-February-16 | 9.52 | Call | Bond Future | 5164 | 6 | 5 | 6 | 0.00 |
| 13/10/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 3141 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 3231 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R209 On 04-February-16 | 9.52 | Put | Bond Future | 891 | 1 | 1 | 1 | 2,200.00 |
| 13/10/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 3186 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R209 On 05-May-16 | | | Bond Future | 8.97 | 76.2922 | 75.6611 | 76.2922 | 0.00 |
| 13/10/2015 | R209 On 05-May-16 | 9.00 | Call | Bond Future | 3415 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | R209 On 05-May-16 | 9.01 | Call | Bond Future | 3453 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | R209 On 05-May-16 | 8.99 | Call | Bond Future | 3378 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | R209 On 05-May-16 | 9.00 | Put | Bond Future | 3174 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R209 On 05-May-16 | 9.01 | Put | Bond Future | 3138 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R209 On 05-May-16 | 8.99 | Put | Bond Future | 3211 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R210 On 05-November-15 | | | Bond Future | 180.98 | 179.9754 | 180.9788 | 179.9754 | 2,894.00 |
| 13/10/2015 | R210 On 05-November-15 | 182.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R210 On 05-November-15 | 181.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R210 On 05-November-15 | 182.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R210 On 05-November-15 | 182.01 | Put | Bond Future | 1031 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R210 On 05-November-15 | 182.00 | Put | Bond Future | 1021 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R210 On 05-November-15 | 181.99 | Put | Bond Future | 1011 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R210 On 04-February-16 | | | Bond Future | 183.99 | 182.9708 | 183.9910 | 182.9708 | 0.00 |
| 13/10/2015 | R210 On 04-February-16 | 184.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R210 On 04-February-16 | 185.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R210 On 04-February-16 | 185.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R210 On 04-February-16 | 185.00 | Put | Bond Future | 1009 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R210 On 04-February-16 | 185.01 | Put | Bond Future | 1019 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R210 On 04-February-16 | 184.99 | Put | Bond Future | 999 | 2 | 1 | 2 | 0.00 |
| 13/10/2015 | R211 On 05-November-15 | | | Bond Future | 136.14 | 136.1165 | 136.1420 | 136.1165 | 0.00 |
| 13/10/2015 | R211 On 05-November-15 | 134.99 | Call | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R211 On 05-November-15 | 135.00 | Call | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 13/10/2015 | R211 On 05-November-15 | 135.01 | Call | Bond Future | 1132 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R211 On 05-November-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R211 On 05-November-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R211 On 05-November-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R211 On 04-February-16 | | | Bond Future | 136.71 | 136.6881 | 136.7140 | 136.6881 | 1,120.00 |
| 13/10/2015 | R211 On 04-February-16 | 138.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R211 On 04-February-16 | 139.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R211 On 04-February-16 | 139.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R211 On 04-February-16 | 138.99 | Put | Bond Future | 2276 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R211 On 04-February-16 | 139.01 | Put | Bond Future | 2296 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R211 On 04-February-16 | 139.00 | Put | Bond Future | 2286 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R212 On 05-November-15 | | | Bond Future | 141.82 | 141.7950 | 141.8239 | 141.7950 | 928.00 |
| 13/10/2015 | R212 On 05-November-15 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R212 On 05-November-15 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R212 On 05-November-15 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R212 On 05-November-15 | 146.00 | Put | Bond Future | 4176 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R212 On 05-November-15 | 146.01 | Put | Bond Future | 4186 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R212 On 05-November-15 | 145.99 | Put | Bond Future | 4166 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R212 On 04-February-16 | | | Bond Future | 142.33 | 142.2958 | 142.3251 | 142.2958 | 0.00 |
| 13/10/2015 | R212 On 04-February-16 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R212 On 04-February-16 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R212 On 04-February-16 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R212 On 04-February-16 | 146.00 | Put | Bond Future | 3675 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R212 On 04-February-16 | 146.01 | Put | Bond Future | 3685 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R212 On 04-February-16 | 145.99 | Put | Bond Future | 3665 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R213 On 05-November-15 | | | Bond Future | 8.76 | 87.2514 | 86.6518 | 87.2514 | 21,426.00 |
| 13/10/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 8136 | 8 | 8 | 8 | 0.00 |
| 13/10/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 7967 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 8052 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | R213 On 04-February-16 | | | Bond Future | 8.82 | 88.6964 | 88.0868 | 88.6964 | 700.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 2157 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 2089 | 2 | 2 | 2 | 0.00 |
| 13/10/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 2672 | 2 | 3 | 2 | 0.00 |
| 13/10/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 2632 | 2 | 3 | 2 | 0.00 |
| 13/10/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 2712 | 2 | 3 | 2 | 0.00 |
| 13/10/2015 | R213 On 05-May-16 | | | Bond Future | 8.87 | 86.7159 | 86.0951 | 86.7159 | 0.00 |
| 13/10/2015 | R213 On 05-May-16 | 8.74 | Call | Bond Future | 2754 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R213 On 05-May-16 | 8.75 | Call | Bond Future | 2787 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R213 On 05-May-16 | 8.76 | Call | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 13/10/2015 | R213 On 05-May-16 | 8.75 | Put | Bond Future | 3665 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R213 On 05-May-16 | 8.76 | Put | Bond Future | 3625 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R213 On 05-May-16 | 8.74 | Put | Bond Future | 3705 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R214 On 05-November-15 | | | Bond Future | 8.91 | 77.8281 | 77.1830 | 77.8281 | 16,945.00 |
| 13/10/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 8001 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 7907 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 7814 | 7 | 8 | 7 | 0.00 |
| 13/10/2015 | R214 On 04-February-16 | | | Bond Future | 8.97 | 79.1170 | 78.4612 | 79.1170 | 4,620.00 |
| 13/10/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 338 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 8582 | 8 | 9 | 8 | 0.00 |
| 13/10/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 8666 | 8 | 9 | 8 | 0.00 |
| 13/10/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 8750 | 8 | 9 | 8 | 0.00 |
| 13/10/2015 | R214 On 05-May-16 | | | Bond Future | 9.01 | 77.2207 | 76.5529 | 77.2207 | 0.00 |
| 13/10/2015 | R214 On 05-May-16 | 8.99 | Call | Bond Future | 3451 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | R214 On 05-May-16 | 9.01 | Call | Bond Future | 3529 | 4 | 4 | 4 | 0.00 |
| 13/10/2015 | R214 On 05-May-16 | 9.00 | Call | Bond Future | 3490 | 4 | 3 | 4 | 0.00 |
| 13/10/2015 | R214 On 05-May-16 | 9.00 | Put | Bond Future | 3535 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R214 On 05-May-16 | 9.01 | Put | Bond Future | 3496 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2015 | R214 On 05-May-16 | 8.99 | Put | Bond Future | 3575 | 3 | 4 | 3 | 0.00 |
| 13/10/2015 | R248 On 05-November-15 | | | Bond Future | 8.97 | 100.2007 | 99.3721 | 100.2007 | 48,520.00 |
| 13/10/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 11078 | 10 | 11 | 10 | 0.00 |
| 13/10/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 10955 | 10 | 11 | 10 | 0.00 |
| 13/10/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 10831 | 10 | 11 | 10 | 0.00 |
| 13/10/2015 | R248 On 04-February-16 | | | Bond Future | 9.03 | 101.8602 | 101.0177 | 101.8602 | 3,750.00 |
| 13/10/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 13/10/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-May-16 | | | Bond Future | 9.07 | 99.2254 | 98.3676 | 99.2254 | 0.00 |
| 13/10/2015 | R248 On 05-May-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-May-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-May-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-May-16 | 9.00 | Put | Bond Future | 703 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-May-16 | 8.99 | Put | Bond Future | 805 | 0 | 1 | 0 | 0.00 |
| 13/10/2015 | R248 On 05-May-16 | 9.01 | Put | Bond Future | 601 | 0 | 1 | 0 | 0.00 |