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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/06/2015 TO: 10/06/2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 2025 On 06-August-15 | | | Bond Future | 119.35 | 119.2220 | 119.3514 | 119.2220 | 38.00 |
| 10/06/2015 | 2025 On 06-August-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2025 On 06-August-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2025 On 06-August-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2025 On 06-August-15 | 121.00 | Put | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2025 On 06-August-15 | 121.01 | Put | Bond Future | 1659 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2025 On 06-August-15 | 120.99 | Put | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2025 On 05-November-15 | | | Bond Future | 121.27 | 121.1424 | 121.2703 | 121.1424 | 0.00 |
| 10/06/2015 | 2025 On 05-November-15 | 123.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2025 On 05-November-15 | 122.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2025 On 05-November-15 | 123.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2025 On 05-November-15 | 122.99 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2025 On 05-November-15 | 123.00 | Put | Bond Future | 1730 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2025 On 05-November-15 | 123.01 | Put | Bond Future | 1740 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2030 On 06-August-15 | | | Bond Future | 8.79 | 94.0698 | 93.8532 | 94.0698 | 9,953.00 |
| 10/06/2015 | 2030 On 06-August-15 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2030 On 06-August-15 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2030 On 06-August-15 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2030 On 06-August-15 | 7.75 | Put | Bond Future | 8555 | 8 | 9 | 8 | 0.00 |
| 10/06/2015 | 2030 On 06-August-15 | 7.76 | Put | Bond Future | 8468 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | 2030 On 06-August-15 | 7.74 | Put | Bond Future | 8643 | 8 | 9 | 8 | 0.00 |
| 10/06/2015 | 2030 On 05-November-15 | | | Bond Future | 8.85 | 95.5859 | 95.3629 | 95.5859 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | 2030 On 05-November-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2030 On 05-November-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2030 On 05-November-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2030 On 05-November-15 | 8.50 | Put | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2030 On 05-November-15 | 8.51 | Put | Bond Future | 2673 | 2 | 3 | 2 | 0.00 |
| 10/06/2015 | 2030 On 05-November-15 | 8.49 | Put | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2032 On 06-August-15 | | | Bond Future | 8.88 | 97.7885 | 97.5558 | 97.7885 | 1,579.00 |
| 10/06/2015 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 3243 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 3330 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 3156 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2032 On 05-November-15 | | | Bond Future | 8.95 | 95.2088 | 94.9694 | 95.2088 | 0.00 |
| 10/06/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 8202 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 8294 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 8110 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | 2032 On 04-February-16 | | | Bond Future | 9.01 | 96.8303 | 96.5872 | 96.8303 | 0.00 |
| 10/06/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 2590 | 2 | 3 | 2 | 0.00 |
| 10/06/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 2507 | 2 | 3 | 2 | 0.00 |
| 10/06/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 2423 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2037 On 06-August-15 | | | Bond Future | 8.97 | 96.1153 | 95.8583 | 96.1153 | 33,021.00 |
| 10/06/2015 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 1917 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | 2037 On 05-November-15 | | | Bond Future | 9.03 | 97.6646 | 97.4002 | 97.6646 | 0.00 |
| 10/06/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 10002 | 10 | 10 | 10 | 0.00 |
| 10/06/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 10108 | 10 | 10 | 10 | 0.00 |
| 10/06/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 9897 | 10 | 10 | 10 | 0.00 |
| 10/06/2015 | 2037 On 04-February-16 | | | Bond Future | 9.08 | 95.0701 | 94.8016 | 95.0701 | 0.00 |
| 10/06/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 3115 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2038 On 06-August-15 | | | Bond Future | 123.79 | 122.4464 | 123.7935 | 122.4464 | 3,627.00 |
| 10/06/2015 | 2038 On 06-August-15 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2038 On 06-August-15 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2038 On 06-August-15 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2038 On 06-August-15 | 128.00 | Put | Bond Future | 4206 | 6 | 4 | 6 | 0.00 |
| 10/06/2015 | 2038 On 06-August-15 | 128.01 | Put | Bond Future | 4216 | 6 | 4 | 6 | 0.00 |
| 10/06/2015 | 2038 On 06-August-15 | 127.99 | Put | Bond Future | 4196 | 6 | 4 | 6 | 0.00 |
| 10/06/2015 | 2038 On 05-November-15 | | | Bond Future | 125.78 | 124.4189 | 125.7839 | 124.4189 | 0.00 |
| 10/06/2015 | 2038 On 05-November-15 | 134.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2038 On 05-November-15 | 134.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2038 On 05-November-15 | 133.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2038 On 05-November-15 | 134.00 | Put | Bond Future | 8216 | 10 | 8 | 10 | 0.00 |
| 10/06/2015 | 2038 On 05-November-15 | 134.01 | Put | Bond Future | 8226 | 10 | 8 | 10 | 0.00 |
| 10/06/2015 | 2038 On 05-November-15 | 133.99 | Put | Bond Future | 8206 | 10 | 8 | 10 | 0.00 |
| 10/06/2015 | 2044 On 06-August-15 | | | Bond Future | 9.04 | 97.4599 | 97.2813 | 97.4599 | 11,735.00 |
| 10/06/2015 | 2044 On 06-August-15 | 8.74 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 3103 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 2894 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 2998 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | 2044 On 05-November-15 | | | Bond Future | 9.10 | 99.0308 | 98.8463 | 99.0308 | 0.00 |
| 10/06/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 05-November-15 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 8999 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 8885 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 9113 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | 2044 On 04-February-16 | | | Bond Future | 9.16 | 96.3343 | 96.1471 | 96.3343 | 0.00 |
| 10/06/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 1623 | 1 | 2 | 1 | 0.00 |
| 10/06/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 1524 | 1 | 2 | 1 | 0.00 |
| 10/06/2015 | 2046 On 06-August-15 | | | Bond Future | 121.68 | 121.8140 | 121.6820 | 121.8140 | 5,722.00 |
| 10/06/2015 | 2046 On 06-August-15 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2046 On 06-August-15 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2046 On 06-August-15 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2046 On 06-August-15 | 128.99 | Put | Bond Future | 7308 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | 2046 On 06-August-15 | 129.00 | Put | Bond Future | 7318 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | 2046 On 06-August-15 | 129.01 | Put | Bond Future | 7328 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | 2046 On 05-November-15 | | | Bond Future | 122.23 | 122.3697 | 122.2319 | 122.3697 | 0.00 |
| 10/06/2015 | 2046 On 05-November-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2046 On 05-November-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2046 On 05-November-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2046 On 05-November-15 | 133.00 | Put | Bond Future | 10768 | 11 | 11 | 11 | 0.00 |
| 10/06/2015 | 2046 On 05-November-15 | 132.99 | Put | Bond Future | 10758 | 11 | 11 | 11 | 0.00 |
| 10/06/2015 | 2046 On 05-November-15 | 133.01 | Put | Bond Future | 10778 | 11 | 11 | 11 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | 2050 On 06-August-15 | | | Bond Future | 132.31 | 131.8420 | 132.3094 | 131.8420 | 3,821.00 |
| 10/06/2015 | 2050 On 06-August-15 | 137.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2050 On 06-August-15 | 136.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2050 On 06-August-15 | 137.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2050 On 06-August-15 | 136.99 | Put | Bond Future | 4681 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | 2050 On 06-August-15 | 137.01 | Put | Bond Future | 4701 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | 2050 On 06-August-15 | 137.00 | Put | Bond Future | 4691 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | 2050 On 05-November-15 | | | Bond Future | 134.44 | 133.9655 | 134.4364 | 133.9655 | 0.00 |
| 10/06/2015 | 2050 On 05-November-15 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2050 On 05-November-15 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2050 On 05-November-15 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | 2050 On 05-November-15 | 145.01 | Put | Bond Future | 10574 | 11 | 11 | 11 | 0.00 |
| 10/06/2015 | 2050 On 05-November-15 | 145.00 | Put | Bond Future | 10564 | 11 | 11 | 11 | 0.00 |
| 10/06/2015 | 2050 On 05-November-15 | 144.99 | Put | Bond Future | 10554 | 11 | 11 | 11 | 0.00 |
| 10/06/2015 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | AL37 On 06-August-15 | | | Index Future | 455.68 | 456.2400 | 455.6840 | 456.2400 | 124.00 |
| 10/06/2015 | AL37 On 05-November-15 | | | Index Future | 463.09 | 463.6590 | 463.0860 | 463.6590 | 0.00 |
| 10/06/2015 | AL7T On 06-August-15 | | | Index Future | 535.17 | 536.1720 | 535.1740 | 536.1720 | 3.00 |
| 10/06/2015 | AL7T On 05-November-15 | | | Index Future | 543.87 | 544.8920 | 543.8670 | 544.8920 | 0.00 |
| 10/06/2015 | ALBI On 06-August-15 | | | Index Future | 489.39 | 490.2990 | 489.3930 | 490.2990 | 509.00 |
| 10/06/2015 | ALBI On 05-November-15 | | | Index Future | 497.34 | 498.2730 | 497.3420 | 498.2730 | 103.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | ALBI On 04-February-16 | | | Index Future | 505.81 | 506.7480 | 505.8060 | 506.7480 | 0.00 |
| 10/06/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C208 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/06/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/06/2015 | EL28 On 06-August-15 | | | Bond Future | 124.33 | 124.4630 | 124.3280 | 124.4630 | 0.00 |
| 10/06/2015 | EL28 On 06-August-15 | 125.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | EL28 On 06-August-15 | 125.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | EL28 On 06-August-15 | 124.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | EL28 On 06-August-15 | 125.00 | Put | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | EL28 On 06-August-15 | 124.99 | Put | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | EL28 On 06-August-15 | 125.01 | Put | Bond Future | 682 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | EL28 On 05-November-15 | | | Bond Future | 124.78 | 124.9196 | 124.7786 | 124.9196 | 0.00 |
| 10/06/2015 | EL28 On 05-November-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | EL28 On 05-November-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | EL28 On 05-November-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | EL28 On 05-November-15 | 127.00 | Put | Bond Future | 2221 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | EL28 On 05-November-15 | 127.01 | Put | Bond Future | 2231 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | EL28 On 05-November-15 | 126.99 | Put | Bond Future | 2211 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | ES33 On 06-August-15 | | | Bond Future | 9.89 | 83.2162 | 83.0955 | 83.2162 | 6,396.00 |
| 10/06/2015 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 2157 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 2010 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | ES33 On 05-November-15 | | | Bond Future | 9.98 | 80.7696 | 80.6445 | 80.7696 | 0.00 |
| 10/06/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 05-November-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 7289 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 7210 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 7368 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | ES33 On 04-February-16 | | | Bond Future | 10.07 | 82.1451 | 82.0182 | 82.1451 | 0.00 |
| 10/06/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 486 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 555 | 0 | 1 | 0 | 0.00 |
| 10/06/2015 | GOVI On 06-August-15 | | | GOVI | 485.98 | 486.8390 | 485.9780 | 486.8390 | 462.00 |
| 10/06/2015 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 140220 | 13 | 14 | 13 | 0.00 |
| 10/06/2015 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 140320 | 13 | 14 | 13 | 0.00 |
| 10/06/2015 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 140120 | 13 | 14 | 13 | 0.00 |
| 10/06/2015 | GOVI On 05-November-15 | | | GOVI | 493.87 | 494.7560 | 493.8720 | 494.7560 | 27.00 |
| 10/06/2015 | GOVI On 05-November-15 | 530.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 361280 | 35 | 36 | 35 | 0.00 |
| 10/06/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 361180 | 35 | 36 | 35 | 0.00 |
| 10/06/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 361380 | 35 | 36 | 35 | 0.00 |
| 10/06/2015 | GOVI On 04-February-16 | | | GOVI | 502.28 | 503.1710 | 502.2770 | 503.1710 | 0.00 |
| 10/06/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 97130 | 9 | 10 | 9 | 0.00 |
| 10/06/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 97330 | 9 | 10 | 9 | 0.00 |
| 10/06/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 97230 | 9 | 10 | 9 | 0.00 |
| 10/06/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/06/2015 | IGOV On 06-August-15 | | | Index Future | 226.22 | 225.9920 | 226.2200 | 225.9920 | 1,080.00 |
| 10/06/2015 | IGOV On 05-November-15 | | | Index Future | 229.90 | 229.6670 | 229.8950 | 229.6670 | 17.00 |
| 10/06/2015 | IGOV On 04-February-16 | | | Index Future | 233.81 | 233.5740 | 233.8070 | 233.5740 | 0.00 |
| 10/06/2015 | ILBI On 06-August-15 | | | Index Future | 614.43 | 613.3910 | 614.4300 | 613.3910 | 159.00 |
| 10/06/2015 | ILBI On 05-November-15 | | | Index Future | 624.52 | 623.4700 | 624.5220 | 623.4700 | 0.00 |
| 10/06/2015 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 10/06/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 10/06/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 10/06/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 10/06/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.14 | 93.8600 | 93.8600 | 93.8600 | 7,500.00 |
| 10/06/2015 | JBAF On 15-July-15 | | | Jibar Tradeable Future | 6.22 | 93.7800 | 93.7800 | 93.7800 | 0.00 |
| 10/06/2015 | JBAF On 19-August-15 | | | Jibar Tradeable Future | 6.36 | 93.6400 | 93.6400 | 93.6400 | 0.00 |
| 10/06/2015 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.45 | 93.5500 | 93.5500 | 93.5500 | 0.00 |
| 10/06/2015 | JBAF On 21-October-15 | | | Jibar Tradeable Future | 6.60 | 93.4000 | 93.4000 | 93.4000 | 0.00 |
| 10/06/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.80 | 93.2000 | 93.2000 | 93.2000 | 0.00 |
| 10/06/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 92.9900 | 92.9900 | 2,000.00 |
| 10/06/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.08 | 92.9200 | 92.9200 | 92.9200 | 0.00 |
| 10/06/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.36 | 92.6400 | 92.6400 | 92.6400 | 0.00 |
| 10/06/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.58 | 92.4200 | 92.4200 | 92.4200 | 0.00 |
| 10/06/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.74 | 92.2600 | 92.2600 | 92.2600 | 0.00 |
| 10/06/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.85 | 92.1500 | 92.1500 | 92.1500 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | | | Bond Future | 8.25 | 100.8736 | 100.7211 | 100.8736 | 20,973.00 |
| 10/06/2015 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 1157 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 4462 | 5 | 4 | 5 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 1185 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 1213 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 103 | 0 | 0 | 0 | 911.00 |
| 10/06/2015 | R023 On 05-November-15 | | | Bond Future | 8.32 | 98.5750 | 98.4171 | 98.5750 | 0.00 |
| 10/06/2015 | R023 On 05-November-15 | 7.99 | Call | Bond Future | 1127 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 05-November-15 | 8.01 | Call | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 05-November-15 | 8.00 | Call | Bond Future | 1147 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R023 On 05-November-15 | 8.00 | Put | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R023 On 05-November-15 | 8.01 | Put | Bond Future | 2834 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R023 On 05-November-15 | 7.99 | Put | Bond Future | 2903 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R023 On 04-February-16 | | | Bond Future | 8.39 | 100.2533 | 100.0931 | 100.2533 | 0.00 |
| 10/06/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1480 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 1441 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1460 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 3533 | 3 | 4 | 3 | 0.00 |
| 10/06/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 3500 | 3 | 4 | 3 | 0.00 |
| 10/06/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 3467 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | | | Bond Future | 8.41 | 116.8031 | 116.5789 | 116.8031 | 40,121.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.50 | Call | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.65 | Call | Bond Future | 156 | 0 | 0 | 0 | 75.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.75 | Call | Bond Future | 236 | 0 | 0 | 0 | 1,000.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.35 | Call | Bond Future | 1540 | 2 | 2 | 2 | 20.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 561 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.85 | Call | Bond Future | 345 | 0 | 0 | 0 | 20.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 580 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.68 | Call | Bond Future | 3039 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.90 | Call | Bond Future | 4310 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.46 | Call | Bond Future | 1976 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.55 | Call | Bond Future | 2382 | 3 | 2 | 3 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.45 | Call | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.05 | Call | Bond Future | 679 | 1 | 1 | 1 | 75.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.65 | Put | Bond Future | 6423 | 6 | 6 | 6 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.50 | Put | Bond Future | 1429 | 1 | 1 | 1 | 5,229.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.75 | Put | Bond Future | 5651 | 5 | 6 | 5 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.45 | Put | Bond Future | 1608 | 2 | 2 | 2 | 4,229.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 3965 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.05 | Put | Bond Future | 3587 | 3 | 4 | 3 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 7.85 | Put | Bond Future | 4917 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 3837 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.35 | Put | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.68 | Put | Bond Future | 910 | 1 | 1 | 1 | 20.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.46 | Put | Bond Future | 1571 | 1 | 2 | 1 | 75.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 3901 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.90 | Put | Bond Future | 490 | 0 | 0 | 0 | 5,350.00 |
| 10/06/2015 | R186 On 06-August-15 | 8.55 | Put | Bond Future | 1267 | 1 | 1 | 1 | 4,229.00 |
| 10/06/2015 | R186 On 05-November-15 | | | Bond Future | 8.47 | 118.6843 | 118.4529 | 118.6843 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.45 | Call | Bond Future | 2770 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.22 | Call | Bond Future | 1969 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 2096 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.85 | Call | Bond Future | 4543 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 5313 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.35 | Call | Bond Future | 2401 | 3 | 2 | 3 | 169.00 |
| 10/06/2015 | R186 On 05-November-15 | 7.73 | Call | Bond Future | 805 | 1 | 1 | 1 | 169.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.45 | Put | Bond Future | 2961 | 3 | 3 | 3 | 6,248.00 |
| 10/06/2015 | R186 On 05-November-15 | 7.73 | Put | Bond Future | 6816 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.22 | Put | Bond Future | 3976 | 4 | 4 | 4 | 1,090.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 3880 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.35 | Put | Bond Future | 3377 | 3 | 3 | 3 | 9,370.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 3785 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.85 | Put | Bond Future | 1665 | 2 | 2 | 2 | 169.00 |
| 10/06/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 3832 | 4 | 4 | 4 | 8,690.00 |
| 10/06/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 1315 | 1 | 1 | 1 | 2,600.00 |
| 10/06/2015 | R186 On 04-February-16 | | | Bond Future | 8.53 | 115.4060 | 115.1712 | 115.4060 | 5,512.00 |
| 10/06/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 809 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 9062 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 8993 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 9133 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | | | Bond Future | 8.58 | 117.4698 | 117.2281 | 117.4698 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 3346 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 3280 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 5174 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 5087 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 9318 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 5130 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R197 On 06-August-15 | | | Bond Future | 286.67 | 286.3642 | 286.6708 | 286.3642 | 997.00 |
| 10/06/2015 | R197 On 06-August-15 | 288.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R197 On 06-August-15 | 288.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R197 On 06-August-15 | 287.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R197 On 06-August-15 | 288.00 | Put | Bond Future | 1329 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R197 On 06-August-15 | 288.01 | Put | Bond Future | 1339 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R197 On 06-August-15 | 287.99 | Put | Bond Future | 1319 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R197 On 05-November-15 | | | Bond Future | 291.28 | 290.9761 | 291.2791 | 290.9761 | 0.00 |
| 10/06/2015 | R197 On 05-November-15 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R197 On 05-November-15 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R197 On 05-November-15 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R197 On 05-November-15 | 294.99 | Put | Bond Future | 3711 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R197 On 05-November-15 | 295.01 | Put | Bond Future | 3731 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R197 On 05-November-15 | 295.00 | Put | Bond Future | 3721 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R202 On 06-August-15 | | | Bond Future | 234.68 | 234.4294 | 234.6824 | 234.4294 | 53,356.00 |
| 10/06/2015 | R202 On 06-August-15 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R202 On 06-August-15 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R202 On 06-August-15 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R202 On 06-August-15 | 239.99 | Put | Bond Future | 5308 | 6 | 5 | 6 | 0.00 |
| 10/06/2015 | R202 On 06-August-15 | 240.00 | Put | Bond Future | 5318 | 6 | 5 | 6 | 0.00 |
| 10/06/2015 | R202 On 06-August-15 | 240.01 | Put | Bond Future | 5328 | 6 | 5 | 6 | 0.00 |
| 10/06/2015 | R202 On 05-November-15 | | | Bond Future | 238.45 | 238.2049 | 238.4549 | 238.2049 | 0.00 |
| 10/06/2015 | R202 On 05-November-15 | 245.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R202 On 05-November-15 | 246.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R202 On 05-November-15 | 246.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R202 On 05-November-15 | 245.99 | Put | Bond Future | 7535 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | R202 On 05-November-15 | 246.01 | Put | Bond Future | 7555 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | R202 On 05-November-15 | 246.00 | Put | Bond Future | 7545 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | R203 On 06-August-15 | | | Bond Future | 7.36 | 105.0954 | 105.0520 | 105.0954 | 17,787.00 |
| 10/06/2015 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 06-August-15 | 7.84 | Call | Bond Future | 1026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R203 On 06-August-15 | 7.84 | Put | Bond Future | 102 | 0 | 0 | 0 | 5,000.00 |
| 10/06/2015 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 1220 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R203 On 05-November-15 | | | Bond Future | 7.47 | 102.6226 | 102.5753 | 102.6226 | 0.00 |
| 10/06/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 2555 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 2590 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R203 On 04-February-16 | | | Bond Future | 7.57 | 104.3700 | 104.3223 | 104.3700 | 0.00 |
| 10/06/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 798 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 807 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 06-August-15 | | | Bond Future | 7.68 | 102.1907 | 102.0635 | 102.1907 | 21,429.00 |
| 10/06/2015 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 2180 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 59 | 0 | 0 | 0 | 699.00 |
| 10/06/2015 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 492 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 504 | 0 | 1 | 0 | 0.00 |
| 10/06/2015 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 479 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R204 On 05-November-15 | | | Bond Future | 7.77 | 103.8365 | 103.7041 | 103.8365 | 0.00 |
| 10/06/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 25 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 4267 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 4295 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 4323 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R204 On 04-February-16 | | | Bond Future | 7.86 | 101.5670 | 101.4327 | 101.5670 | 0.00 |
| 10/06/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 600 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 1513 | 1 | 2 | 1 | 0.00 |
| 10/06/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 1497 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 1529 | 1 | 2 | 1 | 0.00 |
| 10/06/2015 | R207 On 06-August-15 | | | Bond Future | 7.92 | 98.1741 | 98.0751 | 98.1741 | 38,359.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 467 | 1 | 0 | 1 | 0.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 495 | 1 | 0 | 1 | 0.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 188 | 0 | 0 | 0 | 70.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 1129 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1876 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 1083 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 1106 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | | | Bond Future | 8.01 | 99.7559 | 99.6522 | 99.7559 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.50 | Call | Bond Future | 486 | 1 | 0 | 1 | 19.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 421 | 0 | 0 | 0 | 53.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 1698 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 1677 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.50 | Put | Bond Future | 2260 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 1656 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 2442 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 04-February-16 | | | Bond Future | 8.09 | 97.8122 | 97.7072 | 97.8122 | 0.00 |
| 10/06/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 389 | 0 | 0 | 0 | 43.00 |
| 10/06/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 572 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 582 | 1 | 1 | 1 | 19.00 |
| 10/06/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 2527 | 2 | 3 | 2 | 0.00 |
| 10/06/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 2503 | 2 | 3 | 2 | 0.00 |
| 10/06/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 2550 | 2 | 3 | 2 | 0.00 |
| 10/06/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 3105 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | | | Bond Future | 8.16 | 99.5615 | 99.4523 | 99.5615 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 838 | 1 | 1 | 1 | 43.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 1182 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 2137 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 2119 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 2701 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 2155 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | | | Bond Future | 8.05 | 96.7929 | 96.6731 | 96.7929 | 37,640.00 |
| 10/06/2015 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 811 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 3456 | 4 | 3 | 4 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 992 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 1038 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 79 | 0 | 0 | 0 | 198.00 |
| 10/06/2015 | R208 On 05-November-15 | | | Bond Future | 8.13 | 94.9525 | 94.8279 | 94.9525 | 0.00 |
| 10/06/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 2291 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 765 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 847 | 1 | 1 | 1 | 2,200.00 |
| 10/06/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 2332 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 2388 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R208 On 04-February-16 | | | Bond Future | 8.20 | 96.5694 | 96.4430 | 96.5694 | 0.00 |
| 10/06/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 985 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 971 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 999 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 2790 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R209 On 06-August-15 | | | Bond Future | 8.92 | 77.5213 | 77.3071 | 77.5213 | 29,108.00 |
| 10/06/2015 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 7002 | 7 | 7 | 7 | 0.00 |
| 10/06/2015 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 2093 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 2135 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 2052 | 2 | 2 | 2 | 0.00 |
| 10/06/2015 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 1473 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 120 | 0 | 0 | 0 | 2,914.00 |
| 10/06/2015 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 1441 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 1507 | 1 | 2 | 1 | 0.00 |
| 10/06/2015 | R209 On 05-November-15 | | | Bond Future | 8.97 | 75.6223 | 75.4023 | 75.6223 | 10.00 |
| 10/06/2015 | R209 On 05-November-15 | 9.25 | Call | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 561 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 8381 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | R209 On 05-November-15 | 9.25 | Put | Bond Future | 1998 | 2 | 2 | 2 | 900.00 |
| 10/06/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 8456 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 8307 | 8 | 8 | 8 | 0.00 |
| 10/06/2015 | R209 On 04-February-16 | | | Bond Future | 9.03 | 76.9102 | 76.6868 | 76.9102 | 0.00 |
| 10/06/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 2776 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 2839 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 4882 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 10/06/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 4928 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R210 On 06-August-15 | | | Bond Future | 177.51 | 177.7101 | 177.5126 | 177.7101 | 1,227.00 |
| 10/06/2015 | R210 On 06-August-15 | 178.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R210 On 06-August-15 | 179.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R210 On 06-August-15 | 179.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R210 On 06-August-15 | 179.01 | Put | Bond Future | 1497 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R210 On 06-August-15 | 179.00 | Put | Bond Future | 1487 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R210 On 06-August-15 | 178.99 | Put | Bond Future | 1477 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R210 On 05-November-15 | | | Bond Future | 178.23 | 178.4407 | 178.2345 | 178.4407 | 0.00 |
| 10/06/2015 | R210 On 05-November-15 | 182.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R210 On 05-November-15 | 181.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R210 On 05-November-15 | 182.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R210 On 05-November-15 | 182.00 | Put | Bond Future | 3766 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R210 On 05-November-15 | 182.01 | Put | Bond Future | 3776 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R210 On 05-November-15 | 181.99 | Put | Bond Future | 3756 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R211 On 06-August-15 | | | Bond Future | 133.63 | 133.4533 | 133.6287 | 133.4533 | 1,120.00 |
| 10/06/2015 | R211 On 06-August-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R211 On 06-August-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R211 On 06-August-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R211 On 06-August-15 | 135.00 | Put | Bond Future | 1371 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R211 On 06-August-15 | 135.01 | Put | Bond Future | 1381 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R211 On 06-August-15 | 134.99 | Put | Bond Future | 1361 | 2 | 1 | 2 | 0.00 |
| 10/06/2015 | R211 On 05-November-15 | | | Bond Future | 135.78 | 135.6031 | 135.7772 | 135.6031 | 0.00 |
| 10/06/2015 | R211 On 05-November-15 | 134.99 | Call | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R211 On 05-November-15 | 135.00 | Call | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R211 On 05-November-15 | 135.01 | Call | Bond Future | 767 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R211 On 05-November-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R211 On 05-November-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R211 On 05-November-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R212 On 06-August-15 | | | Bond Future | 137.73 | 137.5795 | 137.7289 | 137.5795 | 1,109.00 |
| 10/06/2015 | R212 On 06-August-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R212 On 06-August-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R212 On 06-August-15 | 141.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R212 On 06-August-15 | 140.99 | Put | Bond Future | 3261 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R212 On 06-August-15 | 141.00 | Put | Bond Future | 3271 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R212 On 06-August-15 | 141.01 | Put | Bond Future | 3281 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R212 On 05-November-15 | | | Bond Future | 139.94 | 139.7957 | 139.9433 | 139.7957 | 0.00 |
| 10/06/2015 | R212 On 05-November-15 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R212 On 05-November-15 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R212 On 05-November-15 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R212 On 05-November-15 | 146.00 | Put | Bond Future | 6057 | 6 | 6 | 6 | 0.00 |
| 10/06/2015 | R212 On 05-November-15 | 146.01 | Put | Bond Future | 6067 | 6 | 6 | 6 | 0.00 |
| 10/06/2015 | R212 On 05-November-15 | 145.99 | Put | Bond Future | 6047 | 6 | 6 | 6 | 0.00 |
| 10/06/2015 | R213 On 06-August-15 | | | Bond Future | 8.83 | 88.0526 | 87.8422 | 88.0526 | 17,330.00 |
| 10/06/2015 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 741 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 784 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 3240 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 3185 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 3296 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R213 On 05-November-15 | | | Bond Future | 8.89 | 85.9272 | 85.7108 | 85.9272 | 0.00 |
| 10/06/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 358 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 9434 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 9282 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 9358 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R213 On 04-February-16 | | | Bond Future | 8.95 | 87.3902 | 87.1704 | 87.3902 | 0.00 |
| 10/06/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 2936 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 2968 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 2905 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 4402 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 4360 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 4444 | 4 | 4 | 4 | 0.00 |
| 10/06/2015 | R214 On 06-August-15 | | | Bond Future | 8.96 | 78.5577 | 78.3718 | 78.5577 | 20,696.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 1131 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 1190 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 2919 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 2865 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 2812 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R214 On 05-November-15 | | | Bond Future | 9.02 | 76.5326 | 76.3412 | 76.5326 | 0.00 |
| 10/06/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 521 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 9359 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 9277 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 9195 | 9 | 9 | 9 | 0.00 |
| 10/06/2015 | R214 On 04-February-16 | | | Bond Future | 9.07 | 77.8356 | 77.6414 | 77.8356 | 4,320.00 |
| 10/06/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 1046 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 10091 | 10 | 10 | 10 | 0.00 |
| 10/06/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 10168 | 10 | 10 | 10 | 0.00 |
| 10/06/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 10246 | 10 | 10 | 10 | 0.00 |
| 10/06/2015 | R248 On 06-August-15 | | | Bond Future | 9.04 | 101.1030 | 100.9177 | 101.1030 | 36,783.00 |
| 10/06/2015 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 2997 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 2890 | 3 | 3 | 3 | 0.00 |
| 10/06/2015 | R248 On 05-November-15 | | | Bond Future | 9.10 | 98.3018 | 98.1105 | 98.3018 | 0.00 |
| 10/06/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 12340 | 12 | 12 | 12 | 0.00 |
| 10/06/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 12216 | 12 | 12 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 12093 | 12 | 12 | 12 | 0.00 |
| 10/06/2015 | R248 On 04-February-16 | | | Bond Future | 9.15 | 99.9756 | 99.7815 | 99.9756 | 0.00 |
| 10/06/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 1513 | 1 | 2 | 1 | 0.00 |
| 10/06/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 1411 | 1 | 1 | 1 | 0.00 |
| 10/06/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 1615 | 1 | 2 | 1 | 0.00 |