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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | 2025 On 06-August-15 | | | Bond Future | 121.13 | 121.1078 | 121.1275 | 121.1078 | 38.00 |
| 30/06/2015 | 2025 On 06-August-15 | 120.99 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 30/06/2015 | 2025 On 06-August-15 | 121.00 | Call | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 30/06/2015 | 2025 On 06-August-15 | 121.01 | Call | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 30/06/2015 | 2025 On 06-August-15 | 121.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2025 On 06-August-15 | 121.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2025 On 06-August-15 | 120.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2025 On 05-November-15 | | | Bond Future | 123.05 | 123.0265 | 123.0451 | 123.0265 | 0.00 |
| 30/06/2015 | 2025 On 05-November-15 | 123.01 | Call | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 30/06/2015 | 2025 On 05-November-15 | 122.99 | Call | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 30/06/2015 | 2025 On 05-November-15 | 123.00 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 30/06/2015 | 2025 On 05-November-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2025 On 05-November-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2025 On 05-November-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2030 On 06-August-15 | | | Bond Future | 8.73 | 93.8110 | 8.7292 | 93.8110 | 9,953.00 |
| 30/06/2015 | 2030 On 06-August-15 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2030 On 06-August-15 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2030 On 06-August-15 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2030 On 06-August-15 | 7.75 | Put | Bond Future | 8079 | 9 | 8079 | 9 | 0.00 |
| 30/06/2015 | 2030 On 06-August-15 | 7.76 | Put | Bond Future | 7992 | 9 | 7992 | 9 | 0.00 |
| 30/06/2015 | 2030 On 06-August-15 | 7.74 | Put | Bond Future | 8167 | 9 | 8167 | 9 | 0.00 |
| 30/06/2015 | 2030 On 05-November-15 | | | Bond Future | 8.79 | 95.2977 | 8.7939 | 95.2977 | 0.00 |
| 30/06/2015 | 2030 On 05-November-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2030 On 05-November-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2030 On 05-November-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2030 On 05-November-15 | 8.50 | Put | Bond Future | 2292 | 3 | 2292 | 3 | 0.00 |
| 30/06/2015 | 2030 On 05-November-15 | 8.51 | Put | Bond Future | 2213 | 3 | 2213 | 3 | 0.00 |
| 30/06/2015 | 2030 On 05-November-15 | 8.49 | Put | Bond Future | 2371 | 3 | 2371 | 3 | 0.00 |
| 30/06/2015 | 2032 On 06-August-15 | | | Bond Future | 8.83 | 97.5024 | 8.8278 | 97.5024 | 1,678.00 |
| 30/06/2015 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 30/06/2015 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 2873 | 3 | 2873 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 30/06/2015 | 2032 On 05-November-15 | | | Bond Future | 8.89 | 94.8925 | 8.8937 | 94.8925 | 0.00 |
| 30/06/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 7761 | 8 | 7761 | 8 | 0.00 |
| 30/06/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 7853 | 8 | 7853 | 8 | 0.00 |
| 30/06/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 7669 | 8 | 7669 | 8 | 0.00 |
| 30/06/2015 | 2032 On 04-February-16 | | | Bond Future | 8.95 | 96.5039 | 8.9512 | 96.5039 | 0.00 |
| 30/06/2015 | 2032 On 04-February-16 | 8.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 04-February-16 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 04-February-16 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2032 On 04-February-16 | 8.69 | Put | Bond Future | 2147 | 3 | 2147 | 3 | 0.00 |
| 30/06/2015 | 2032 On 04-February-16 | 8.70 | Put | Bond Future | 2064 | 3 | 2064 | 3 | 0.00 |
| 30/06/2015 | 2032 On 04-February-16 | 8.71 | Put | Bond Future | 1980 | 3 | 1980 | 3 | 0.00 |
| 30/06/2015 | 2037 On 06-August-15 | | | Bond Future | 8.95 | 95.5681 | 8.9471 | 95.5681 | 41,298.00 |
| 30/06/2015 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 30/06/2015 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |
| 30/06/2015 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 30/06/2015 | 2037 On 05-November-15 | | | Bond Future | 9.01 | 97.0826 | 9.0085 | 97.0826 | 0.00 |
| 30/06/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 9844 | 10 | 9844 | 10 | 0.00 |
| 30/06/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 9950 | 10 | 9950 | 10 | 0.00 |
| 30/06/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 9739 | 10 | 9739 | 10 | 0.00 |
| 30/06/2015 | 2037 On 04-February-16 | | | Bond Future | 9.06 | 94.4733 | 9.0635 | 94.4733 | 0.00 |
| 30/06/2015 | 2037 On 04-February-16 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 04-February-16 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 04-February-16 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2037 On 04-February-16 | 8.75 | Put | Bond Future | 2866 | 3 | 2866 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | 2037 On 04-February-16 | 8.74 | Put | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 30/06/2015 | 2037 On 04-February-16 | 8.76 | Put | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 30/06/2015 | 2038 On 06-August-15 | | | Bond Future | 124.78 | 126.1030 | 124.7792 | 126.1030 | 3,582.00 |
| 30/06/2015 | 2038 On 06-August-15 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2038 On 06-August-15 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2038 On 06-August-15 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2038 On 06-August-15 | 128.00 | Put | Bond Future | 3221 | 2 | 3221 | 2 | 0.00 |
| 30/06/2015 | 2038 On 06-August-15 | 128.01 | Put | Bond Future | 3231 | 2 | 3231 | 2 | 0.00 |
| 30/06/2015 | 2038 On 06-August-15 | 127.99 | Put | Bond Future | 3211 | 2 | 3211 | 2 | 0.00 |
| 30/06/2015 | 2038 On 05-November-15 | | | Bond Future | 126.75 | 128.1009 | 126.7545 | 128.1009 | 0.00 |
| 30/06/2015 | 2038 On 05-November-15 | 134.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2038 On 05-November-15 | 134.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2038 On 05-November-15 | 133.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2038 On 05-November-15 | 134.00 | Put | Bond Future | 7246 | 6 | 7246 | 6 | 0.00 |
| 30/06/2015 | 2038 On 05-November-15 | 134.01 | Put | Bond Future | 7256 | 6 | 7256 | 6 | 0.00 |
| 30/06/2015 | 2038 On 05-November-15 | 133.99 | Put | Bond Future | 7236 | 6 | 7236 | 6 | 0.00 |
| 30/06/2015 | 2044 On 06-August-15 | | | Bond Future | 9.00 | 97.2117 | 8.9955 | 97.2117 | 13,051.00 |
| 30/06/2015 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 2611 | 3 | 2611 | 3 | 0.00 |
| 30/06/2015 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 2402 | 3 | 2402 | 3 | 0.00 |
| 30/06/2015 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 2506 | 3 | 2506 | 3 | 0.00 |
| 30/06/2015 | 2044 On 05-November-15 | | | Bond Future | 9.05 | 98.7523 | 9.0538 | 98.7523 | 0.00 |
| 30/06/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 05-November-15 | 8.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 8524 | 9 | 8524 | 9 | 0.00 |
| 30/06/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 8410 | 9 | 8410 | 9 | 0.00 |
| 30/06/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 8637 | 9 | 8637 | 9 | 0.00 |
| 30/06/2015 | 2044 On 04-February-16 | | | Bond Future | 9.11 | 96.0461 | 9.1061 | 96.0461 | 0.00 |
| 30/06/2015 | 2044 On 04-February-16 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2044 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | 2044 On 04-February-16 | 9.01 | Put | Bond Future | 947 | 2 | 947 | 2 | 0.00 |
| 30/06/2015 | 2044 On 04-February-16 | 8.99 | Put | Bond Future | 1146 | 2 | 1146 | 2 | 0.00 |
| 30/06/2015 | 2044 On 04-February-16 | 9.00 | Put | Bond Future | 1046 | 2 | 1046 | 2 | 0.00 |
| 30/06/2015 | 2046 On 06-August-15 | | | Bond Future | 122.97 | 122.9448 | 122.9658 | 122.9448 | 5,722.00 |
| 30/06/2015 | 2046 On 06-August-15 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2046 On 06-August-15 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2046 On 06-August-15 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2046 On 06-August-15 | 128.99 | Put | Bond Future | 6024 | 6 | 6024 | 6 | 0.00 |
| 30/06/2015 | 2046 On 06-August-15 | 129.00 | Put | Bond Future | 6034 | 6 | 6034 | 6 | 0.00 |
| 30/06/2015 | 2046 On 06-August-15 | 129.01 | Put | Bond Future | 6044 | 6 | 6044 | 6 | 0.00 |
| 30/06/2015 | 2046 On 05-November-15 | | | Bond Future | 123.51 | 123.4863 | 123.5063 | 123.4863 | 0.00 |
| 30/06/2015 | 2046 On 05-November-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2046 On 05-November-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2046 On 05-November-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2046 On 05-November-15 | 133.00 | Put | Bond Future | 9494 | 10 | 9494 | 10 | 0.00 |
| 30/06/2015 | 2046 On 05-November-15 | 132.99 | Put | Bond Future | 9484 | 10 | 9484 | 10 | 0.00 |
| 30/06/2015 | 2046 On 05-November-15 | 133.01 | Put | Bond Future | 9504 | 10 | 9504 | 10 | 0.00 |
| 30/06/2015 | 2050 On 06-August-15 | | | Bond Future | 132.81 | 132.7827 | 132.8051 | 132.7827 | 3,821.00 |
| 30/06/2015 | 2050 On 06-August-15 | 137.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2050 On 06-August-15 | 136.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2050 On 06-August-15 | 137.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2050 On 06-August-15 | 136.99 | Put | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 30/06/2015 | 2050 On 06-August-15 | 137.01 | Put | Bond Future | 4205 | 4 | 4205 | 4 | 0.00 |
| 30/06/2015 | 2050 On 06-August-15 | 137.00 | Put | Bond Future | 4195 | 4 | 4195 | 4 | 0.00 |
| 30/06/2015 | 2050 On 05-November-15 | | | Bond Future | 134.91 | 134.8859 | 134.9072 | 134.8859 | 0.00 |
| 30/06/2015 | 2050 On 05-November-15 | 145.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2050 On 05-November-15 | 144.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2050 On 05-November-15 | 145.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | 2050 On 05-November-15 | 145.01 | Put | Bond Future | 10103 | 10 | 10103 | 10 | 0.00 |
| 30/06/2015 | 2050 On 05-November-15 | 145.00 | Put | Bond Future | 10093 | 10 | 10093 | 10 | 0.00 |
| 30/06/2015 | 2050 On 05-November-15 | 144.99 | Put | Bond Future | 10083 | 10 | 10083 | 10 | 0.00 |
| 30/06/2015 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | AL37 On 06-August-15 | | | Index Future | 456.97 | 455.5520 | 456.9740 | 455.5520 | 124.00 |
| 30/06/2015 | AL37 On 05-November-15 | | | Index Future | 464.28 | 462.8400 | 464.2800 | 462.8400 | 0.00 |
| 30/06/2015 | AL7T On 06-August-15 | | | Index Future | 538.39 | 535.8970 | 538.3900 | 535.8970 | 3.00 |
| 30/06/2015 | AL7T On 05-November-15 | | | Index Future | 547.00 | 544.4700 | 546.9970 | 544.4700 | 0.00 |
| 30/06/2015 | ALBI On 06-August-15 | | | Index Future | 491.43 | 489.2940 | 491.4310 | 489.2940 | 508.00 |
| 30/06/2015 | ALBI On 05-November-15 | | | Index Future | 499.29 | 497.1220 | 499.2880 | 497.1220 | 103.00 |
| 30/06/2015 | ALBI On 04-February-16 | | | Index Future | 507.75 | 505.5530 | 507.7540 | 505.5530 | 0.00 |
| 30/06/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 30/06/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/06/2015 | EL28 On 06-August-15 | | | Bond Future | 125.10 | 125.0781 | 125.1001 | 125.0781 | 0.00 |
| 30/06/2015 | EL28 On 06-August-15 | 125.01 | Call | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 30/06/2015 | EL28 On 06-August-15 | 125.00 | Call | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 30/06/2015 | EL28 On 06-August-15 | 124.99 | Call | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 30/06/2015 | EL28 On 06-August-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | EL28 On 06-August-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | EL28 On 06-August-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | EL28 On 05-November-15 | | | Bond Future | 125.53 | 125.5115 | 125.5323 | 125.5115 | 0.00 |
| 30/06/2015 | EL28 On 05-November-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | EL28 On 05-November-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | EL28 On 05-November-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | EL28 On 05-November-15 | 127.00 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 30/06/2015 | EL28 On 05-November-15 | 127.01 | Put | Bond Future | 1478 | 1 | 1478 | 1 | 0.00 |
| 30/06/2015 | EL28 On 05-November-15 | 126.99 | Put | Bond Future | 1458 | 1 | 1458 | 1 | 0.00 |
| 30/06/2015 | ES33 On 06-August-15 | | | Bond Future | 9.85 | 82.9766 | 9.8494 | 82.9766 | 6,396.00 |
| 30/06/2015 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 30/06/2015 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 30/06/2015 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 30/06/2015 | ES33 On 05-November-15 | | | Bond Future | 9.94 | 80.5046 | 9.9431 | 80.5046 | 0.00 |
| 30/06/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 05-November-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 7021 | 7 | 7021 | 7 | 0.00 |
| 30/06/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 6942 | 7 | 6942 | 7 | 0.00 |
| 30/06/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 7101 | 8 | 7101 | 8 | 0.00 |
| 30/06/2015 | ES33 On 04-February-16 | | | Bond Future | 10.03 | 81.8716 | 10.0317 | 81.8716 | 0.00 |
| 30/06/2015 | ES33 On 04-February-16 | 9.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 04-February-16 | 10.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 04-February-16 | 10.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | ES33 On 04-February-16 | 10.01 | Put | Bond Future | 150 | 1 | 150 | 1 | 0.00 |
| 30/06/2015 | ES33 On 04-February-16 | 10.00 | Put | Bond Future | 219 | 1 | 219 | 1 | 0.00 |
| 30/06/2015 | ES33 On 04-February-16 | 9.99 | Put | Bond Future | 288 | 1 | 288 | 1 | 0.00 |
| 30/06/2015 | GOVI On 06-August-15 | | | GOVI | 488.14 | 486.0580 | 488.1390 | 486.0580 | 468.00 |
| 30/06/2015 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 118610 | 14 | 118610 | 14 | 0.00 |
| 30/06/2015 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 118710 | 14 | 118710 | 14 | 0.00 |
| 30/06/2015 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 118510 | 14 | 118510 | 14 | 0.00 |
| 30/06/2015 | GOVI On 05-November-15 | | | GOVI | 495.94 | 493.8340 | 495.9430 | 493.8340 | 27.00 |
| 30/06/2015 | GOVI On 05-November-15 | 530.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 340570 | 36 | 340570 | 36 | 0.00 |
| 30/06/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 340470 | 36 | 340470 | 36 | 0.00 |
| 30/06/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 340670 | 36 | 340670 | 36 | 0.00 |
| 30/06/2015 | GOVI On 04-February-16 | | | GOVI | 504.35 | 502.2090 | 504.3520 | 502.2090 | 0.00 |
| 30/06/2015 | GOVI On 04-February-16 | 511.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 04-February-16 | 512.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 04-February-16 | 512.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | GOVI On 04-February-16 | 511.99 | Put | GOVI | 76380 | 10 | 76380 | 10 | 0.00 |
| 30/06/2015 | GOVI On 04-February-16 | 512.01 | Put | GOVI | 76580 | 10 | 76580 | 10 | 0.00 |
| 30/06/2015 | GOVI On 04-February-16 | 512.00 | Put | GOVI | 76480 | 10 | 76480 | 10 | 0.00 |
| 30/06/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/06/2015 | IGOV On 06-August-15 | | | Index Future | 228.41 | 228.5380 | 228.4140 | 228.5380 | 1,080.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | IGOV On 05-November-15 | | | Index Future | 232.07 | 232.1940 | 232.0660 | 232.1940 | 17.00 |
| 30/06/2015 | IGOV On 04-February-16 | | | Index Future | 236.00 | 236.1320 | 236.0010 | 236.1320 | 0.00 |
| 30/06/2015 | ILBI On 06-August-15 | | | Index Future | 619.64 | 620.0870 | 619.6430 | 620.0870 | 159.00 |
| 30/06/2015 | ILBI On 05-November-15 | | | Index Future | 629.75 | 630.2060 | 629.7520 | 630.2060 | 0.00 |
| 30/06/2015 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 30/06/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 30/06/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 30/06/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 30/06/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 30/06/2015 | JBAF On 15-July-15 | | | Jibar Tradeable Future | 6.14 | 93.8300 | 6.1400 | 93.8300 | 0.00 |
| 30/06/2015 | JBAF On 19-August-15 | | | Jibar Tradeable Future | 6.29 | 93.6800 | 6.2900 | 93.6800 | 0.00 |
| 30/06/2015 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.33 | 93.6300 | 6.3300 | 93.6300 | 0.00 |
| 30/06/2015 | JBAF On 21-October-15 | | | Jibar Tradeable Future | 6.46 | 93.4900 | 6.4600 | 93.4900 | 0.00 |
| 30/06/2015 | JBAF On 18-November-15 | | | Jibar Tradeable Future | 6.50 | 93.4400 | 6.5000 | 93.4400 | 500.00 |
| 30/06/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.62 | 93.3200 | 6.6200 | 93.3200 | 0.00 |
| 30/06/2015 | JBAF On 17-February-16 | | | Jibar Tradeable Future | 6.79 | 93.1400 | 6.7900 | 93.1400 | 2,000.00 |
| 30/06/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.87 | 93.0600 | 6.8700 | 93.0600 | 0.00 |
| 30/06/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.09 | 92.8300 | 7.0900 | 92.8300 | 0.00 |
| 30/06/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.30 | 92.6300 | 7.3000 | 92.6300 | 0.00 |
| 30/06/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.46 | 92.4600 | 7.4600 | 92.4600 | 0.00 |
| 30/06/2015 | JBAF On 15-March-17 | | | Jibar Tradeable Future | 7.59 | 92.3300 | 7.5900 | 92.3300 | 0.00 |
| 30/06/2015 | JBAF On 21-June-17 | | | Jibar Tradeable Future | 7.81 | 92.1900 | 7.8100 | 92.1900 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | | | Bond Future | 8.19 | 100.6414 | 8.1881 | 100.6414 | 20,973.00 |
| 30/06/2015 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 4699 | 4 | 4699 | 4 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 30/06/2015 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 24 | 0 | 24 | 0 | 911.00 |
| 30/06/2015 | R023 On 05-November-15 | | | Bond Future | 8.27 | 98.3129 | 8.2663 | 98.3129 | 0.00 |
| 30/06/2015 | R023 On 05-November-15 | 7.99 | Call | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 30/06/2015 | R023 On 05-November-15 | 8.01 | Call | Bond Future | 1147 | 1 | 1147 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R023 On 05-November-15 | 8.00 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 30/06/2015 | R023 On 05-November-15 | 8.00 | Put | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 30/06/2015 | R023 On 05-November-15 | 8.01 | Put | Bond Future | 2519 | 3 | 2519 | 3 | 0.00 |
| 30/06/2015 | R023 On 05-November-15 | 7.99 | Put | Bond Future | 2586 | 3 | 2586 | 3 | 0.00 |
| 30/06/2015 | R023 On 04-February-16 | | | Bond Future | 8.34 | 99.9818 | 8.3350 | 99.9818 | 0.00 |
| 30/06/2015 | R023 On 04-February-16 | 8.01 | Call | Bond Future | 1492 | 1 | 1492 | 1 | 0.00 |
| 30/06/2015 | R023 On 04-February-16 | 7.99 | Call | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 30/06/2015 | R023 On 04-February-16 | 8.00 | Call | Bond Future | 1472 | 1 | 1472 | 1 | 0.00 |
| 30/06/2015 | R023 On 04-February-16 | 7.99 | Put | Bond Future | 3249 | 4 | 3249 | 4 | 0.00 |
| 30/06/2015 | R023 On 04-February-16 | 8.00 | Put | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 30/06/2015 | R023 On 04-February-16 | 8.01 | Put | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | | | Bond Future | 8.31 | 116.7727 | 8.3128 | 116.7727 | 35,792.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.50 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.65 | Call | Bond Future | 90 | 0 | 90 | 0 | 75.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.75 | Call | Bond Future | 155 | 0 | 155 | 0 | 1,000.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.35 | Call | Bond Future | 1579 | 1 | 1579 | 1 | 20.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.85 | Call | Bond Future | 255 | 0 | 255 | 0 | 20.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 510 | 0 | 510 | 0 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.68 | Call | Bond Future | 3328 | 3 | 3328 | 3 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.90 | Call | Bond Future | 4766 | 4 | 4766 | 4 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.46 | Call | Bond Future | 2091 | 2 | 2091 | 2 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.55 | Call | Bond Future | 2566 | 2 | 2566 | 2 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.45 | Call | Bond Future | 2042 | 2 | 2042 | 2 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.05 | Call | Bond Future | 596 | 0 | 596 | 0 | 75.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.65 | Put | Bond Future | 5587 | 6 | 5587 | 6 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.50 | Put | Bond Future | 806 | 1 | 806 | 1 | 5,229.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.75 | Put | Bond Future | 4800 | 5 | 4800 | 5 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.45 | Put | Bond Future | 946 | 1 | 946 | 1 | 4,229.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 3105 | 4 | 3105 | 4 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.05 | Put | Bond Future | 2735 | 3 | 2735 | 3 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 7.85 | Put | Bond Future | 4056 | 5 | 4056 | 5 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 2979 | 3 | 2979 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R186 On 06-August-15 | 8.35 | Put | Bond Future | 1281 | 2 | 1281 | 2 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.68 | Put | Bond Future | 429 | 1 | 429 | 1 | 20.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.46 | Put | Bond Future | 917 | 1 | 917 | 1 | 75.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 3041 | 4 | 3041 | 4 | 0.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.90 | Put | Bond Future | 177 | 0 | 177 | 0 | 5,350.00 |
| 30/06/2015 | R186 On 06-August-15 | 8.55 | Put | Bond Future | 682 | 1 | 682 | 1 | 7,229.00 |
| 30/06/2015 | R186 On 05-November-15 | | | Bond Future | 8.38 | 118.6225 | 8.3783 | 118.6225 | 500.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 2149 | 2 | 2149 | 2 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.45 | Call | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.22 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.85 | Call | Bond Future | 4884 | 4 | 4884 | 4 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 5710 | 5 | 5710 | 5 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.35 | Call | Bond Future | 2557 | 2 | 2557 | 2 | 843.00 |
| 30/06/2015 | R186 On 05-November-15 | 7.86 | Call | Bond Future | 1061 | 1 | 1061 | 1 | 674.00 |
| 30/06/2015 | R186 On 05-November-15 | 7.73 | Call | Bond Future | 798 | 1 | 798 | 1 | 169.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.45 | Put | Bond Future | 2401 | 3 | 2401 | 3 | 6,248.00 |
| 30/06/2015 | R186 On 05-November-15 | 7.86 | Put | Bond Future | 5238 | 6 | 5238 | 6 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 7.73 | Put | Bond Future | 6055 | 7 | 6055 | 7 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.22 | Put | Bond Future | 3334 | 4 | 3334 | 4 | 1,090.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 3244 | 4 | 3244 | 4 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.35 | Put | Bond Future | 2780 | 3 | 2780 | 3 | 9,370.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.85 | Put | Bond Future | 1254 | 1 | 1254 | 1 | 843.00 |
| 30/06/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 3199 | 4 | 3199 | 4 | 8,690.00 |
| 30/06/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 958 | 1 | 958 | 1 | 2,600.00 |
| 30/06/2015 | R186 On 04-February-16 | | | Bond Future | 8.43 | 115.3376 | 8.4331 | 115.3376 | 5,512.00 |
| 30/06/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 30/06/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 30/06/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 30/06/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 8311 | 9 | 8311 | 9 | 0.00 |
| 30/06/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 8243 | 9 | 8243 | 9 | 0.00 |
| 30/06/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 8381 | 9 | 8381 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R186 On 05-May-16 | | | Bond Future | 8.48 | 117.3858 | 8.4791 | 117.3858 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 8.34 | Call | Bond Future | 3533 | 3 | 3533 | 3 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 8.35 | Call | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 8.33 | Call | Bond Future | 3497 | 3 | 3497 | 3 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 7.56 | Call | Bond Future | 1359 | 1 | 1359 | 1 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 8.33 | Put | Bond Future | 4631 | 5 | 4631 | 5 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 8.35 | Put | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 7.56 | Put | Bond Future | 8596 | 9 | 8596 | 9 | 0.00 |
| 30/06/2015 | R186 On 05-May-16 | 8.34 | Put | Bond Future | 4590 | 5 | 4590 | 5 | 0.00 |
| 30/06/2015 | R197 On 06-August-15 | | | Bond Future | 289.20 | 289.1493 | 289.1961 | 289.1493 | 997.00 |
| 30/06/2015 | R197 On 06-August-15 | 288.01 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 30/06/2015 | R197 On 06-August-15 | 288.00 | Call | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 30/06/2015 | R197 On 06-August-15 | 287.99 | Call | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 30/06/2015 | R197 On 06-August-15 | 288.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R197 On 06-August-15 | 288.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R197 On 06-August-15 | 287.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R197 On 05-November-15 | | | Bond Future | 293.77 | 293.7296 | 293.7739 | 293.7296 | 0.00 |
| 30/06/2015 | R197 On 05-November-15 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R197 On 05-November-15 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R197 On 05-November-15 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R197 On 05-November-15 | 294.99 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 30/06/2015 | R197 On 05-November-15 | 295.01 | Put | Bond Future | 1236 | 1 | 1236 | 1 | 0.00 |
| 30/06/2015 | R197 On 05-November-15 | 295.00 | Put | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 30/06/2015 | R202 On 06-August-15 | | | Bond Future | 236.44 | 236.3961 | 236.4354 | 236.3961 | 53,356.00 |
| 30/06/2015 | R202 On 06-August-15 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R202 On 06-August-15 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R202 On 06-August-15 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R202 On 06-August-15 | 239.99 | Put | Bond Future | 3555 | 4 | 3555 | 4 | 0.00 |
| 30/06/2015 | R202 On 06-August-15 | 240.00 | Put | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 30/06/2015 | R202 On 06-August-15 | 240.01 | Put | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 30/06/2015 | R202 On 05-November-15 | | | Bond Future | 240.18 | 240.1410 | 240.1779 | 240.1410 | 0.00 |
| 30/06/2015 | R202 On 05-November-15 | 245.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R202 On 05-November-15 | 246.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R202 On 05-November-15 | 246.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R202 On 05-November-15 | 245.99 | Put | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 30/06/2015 | R202 On 05-November-15 | 246.01 | Put | Bond Future | 5832 | 6 | 5832 | 6 | 0.00 |
| 30/06/2015 | R202 On 05-November-15 | 246.00 | Put | Bond Future | 5822 | 6 | 5822 | 6 | 0.00 |
| 30/06/2015 | R203 On 06-August-15 | | | Bond Future | 7.27 | 105.0384 | 7.2740 | 105.0384 | 17,933.00 |
| 30/06/2015 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 30/06/2015 | R203 On 06-August-15 | 7.84 | Call | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 30/06/2015 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 30/06/2015 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 30/06/2015 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 30/06/2015 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 30/06/2015 | R203 On 06-August-15 | 7.84 | Put | Bond Future | 37 | 0 | 37 | 0 | 5,000.00 |
| 30/06/2015 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 30/06/2015 | R203 On 05-November-15 | | | Bond Future | 7.39 | 102.5372 | 7.3885 | 102.5372 | 0.00 |
| 30/06/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 30/06/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 30/06/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 30/06/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 2430 | 3 | 2430 | 3 | 0.00 |
| 30/06/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 2413 | 3 | 2413 | 3 | 0.00 |
| 30/06/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 2447 | 3 | 2447 | 3 | 0.00 |
| 30/06/2015 | R203 On 04-February-16 | | | Bond Future | 7.48 | 104.2781 | 7.4798 | 104.2781 | 0.00 |
| 30/06/2015 | R203 On 04-February-16 | 7.24 | Call | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 30/06/2015 | R203 On 04-February-16 | 7.26 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 30/06/2015 | R203 On 04-February-16 | 7.25 | Call | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 30/06/2015 | R203 On 04-February-16 | 7.24 | Put | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 30/06/2015 | R203 On 04-February-16 | 7.26 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 30/06/2015 | R203 On 04-February-16 | 7.25 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 30/06/2015 | R204 On 06-August-15 | | | Bond Future | 7.61 | 102.0209 | 7.6067 | 102.0209 | 15,357.00 |
| 30/06/2015 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 2340 | 2 | 2340 | 2 | 0.00 |
| 30/06/2015 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 30/06/2015 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 733 | 1 | 733 | 1 | 0.00 |
| 30/06/2015 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 30/06/2015 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 14 | 0 | 14 | 0 | 699.00 |
| 30/06/2015 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 30/06/2015 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 304 | 0 | 304 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 30/06/2015 | R204 On 05-November-15 | | | Bond Future | 7.71 | 103.6370 | 7.7074 | 103.6370 | 0.00 |
| 30/06/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 30/06/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 30/06/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 30/06/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 4078 | 4 | 4078 | 4 | 0.00 |
| 30/06/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 30/06/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 30/06/2015 | R204 On 04-February-16 | | | Bond Future | 7.79 | 101.3592 | 7.7879 | 101.3592 | 0.00 |
| 30/06/2015 | R204 On 04-February-16 | 7.51 | Call | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 30/06/2015 | R204 On 04-February-16 | 7.50 | Call | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 30/06/2015 | R204 On 04-February-16 | 7.49 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 30/06/2015 | R204 On 04-February-16 | 7.50 | Put | Bond Future | 1354 | 2 | 1354 | 2 | 0.00 |
| 30/06/2015 | R204 On 04-February-16 | 7.51 | Put | Bond Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 30/06/2015 | R204 On 04-February-16 | 7.49 | Put | Bond Future | 1369 | 2 | 1369 | 2 | 0.00 |
| 30/06/2015 | R207 On 06-August-15 | | | Bond Future | 7.84 | 98.0418 | 7.8425 | 98.0418 | 35,529.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 469 | 0 | 469 | 0 | 0.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 453 | 0 | 453 | 0 | 0.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 143 | 0 | 143 | 0 | 70.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 30/06/2015 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | | | Bond Future | 7.93 | 99.5951 | 7.9325 | 99.5951 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.50 | Call | Bond Future | 486 | 0 | 486 | 0 | 19.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 416 | 0 | 416 | 0 | 53.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 1452 | 2 | 1452 | 2 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 1432 | 2 | 1432 | 2 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.50 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 30/06/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 1412 | 2 | 1412 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 30/06/2015 | R207 On 04-February-16 | | | Bond Future | 8.01 | 97.6436 | 8.0084 | 97.6436 | 0.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.27 | Call | Bond Future | 395 | 0 | 395 | 0 | 43.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.49 | Call | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.51 | Call | Bond Future | 614 | 1 | 614 | 1 | 0.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.50 | Call | Bond Future | 604 | 1 | 604 | 1 | 19.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.50 | Put | Bond Future | 2282 | 3 | 2282 | 3 | 0.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.51 | Put | Bond Future | 2259 | 3 | 2259 | 3 | 0.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.49 | Put | Bond Future | 2305 | 3 | 2305 | 3 | 0.00 |
| 30/06/2015 | R207 On 04-February-16 | 7.27 | Put | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | | | Bond Future | 8.07 | 99.3776 | 8.0743 | 99.3776 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.86 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.84 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.56 | Call | Bond Future | 873 | 1 | 873 | 1 | 43.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.85 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.85 | Put | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.86 | Put | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.56 | Put | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 30/06/2015 | R207 On 05-May-16 | 7.84 | Put | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | | | Bond Future | 7.98 | 96.6174 | 7.9773 | 96.6174 | 38,528.00 |
| 30/06/2015 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 3698 | 3 | 3698 | 3 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 30/06/2015 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 19 | 0 | 19 | 0 | 198.00 |
| 30/06/2015 | R208 On 05-November-15 | | | Bond Future | 8.06 | 94.7489 | 8.0596 | 94.7489 | 0.00 |
| 30/06/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 30/06/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 30/06/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 30/06/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 30/06/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 672 | 1 | 672 | 1 | 2,200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 30/06/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 30/06/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 2105 | 2 | 2105 | 2 | 0.00 |
| 30/06/2015 | R208 On 04-February-16 | | | Bond Future | 8.13 | 96.3576 | 8.1278 | 96.3576 | 0.00 |
| 30/06/2015 | R208 On 04-February-16 | 7.75 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 30/06/2015 | R208 On 04-February-16 | 7.74 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 30/06/2015 | R208 On 04-February-16 | 7.76 | Call | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 30/06/2015 | R208 On 04-February-16 | 7.74 | Put | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 30/06/2015 | R208 On 04-February-16 | 7.75 | Put | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 30/06/2015 | R208 On 04-February-16 | 7.76 | Put | Bond Future | 2508 | 3 | 2508 | 3 | 0.00 |
| 30/06/2015 | R209 On 06-August-15 | | | Bond Future | 8.88 | 77.1320 | 8.8841 | 77.1320 | 28,177.00 |
| 30/06/2015 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 7166 | 7 | 7166 | 7 | 0.00 |
| 30/06/2015 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 30/06/2015 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 30/06/2015 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 30/06/2015 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 30/06/2015 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 33 | 0 | 33 | 0 | 2,914.00 |
| 30/06/2015 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 1006 | 1 | 1006 | 1 | 0.00 |
| 30/06/2015 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 30/06/2015 | R209 On 05-November-15 | | | Bond Future | 8.94 | 75.2066 | 8.9426 | 75.2066 | 29.00 |
| 30/06/2015 | R209 On 05-November-15 | 9.25 | Call | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 30/06/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 30/06/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 30/06/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 30/06/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 8045 | 8 | 8045 | 8 | 0.00 |
| 30/06/2015 | R209 On 05-November-15 | 9.25 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 900.00 |
| 30/06/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 8121 | 9 | 8121 | 9 | 0.00 |
| 30/06/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 7970 | 8 | 7970 | 8 | 0.00 |
| 30/06/2015 | R209 On 04-February-16 | | | Bond Future | 8.99 | 76.4837 | 8.9935 | 76.4837 | 0.00 |
| 30/06/2015 | R209 On 04-February-16 | 8.74 | Call | Bond Future | 2719 | 3 | 2719 | 3 | 0.00 |
| 30/06/2015 | R209 On 04-February-16 | 8.75 | Call | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 30/06/2015 | R209 On 04-February-16 | 8.76 | Call | Bond Future | 2784 | 3 | 2784 | 3 | 0.00 |
| 30/06/2015 | R209 On 04-February-16 | 8.75 | Put | Bond Future | 4591 | 5 | 4591 | 5 | 0.00 |
| 30/06/2015 | R209 On 04-February-16 | 8.76 | Put | Bond Future | 4546 | 5 | 4546 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R209 On 04-February-16 | 8.74 | Put | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 30/06/2015 | R210 On 06-August-15 | | | Bond Future | 179.36 | 179.3269 | 179.3560 | 179.3269 | 1,227.00 |
| 30/06/2015 | R210 On 06-August-15 | 178.99 | Call | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 30/06/2015 | R210 On 06-August-15 | 179.01 | Call | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 30/06/2015 | R210 On 06-August-15 | 179.00 | Call | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 30/06/2015 | R210 On 06-August-15 | 179.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R210 On 06-August-15 | 179.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R210 On 06-August-15 | 178.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R210 On 05-November-15 | | | Bond Future | 180.06 | 180.0360 | 180.0636 | 180.0360 | 0.00 |
| 30/06/2015 | R210 On 05-November-15 | 182.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R210 On 05-November-15 | 181.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R210 On 05-November-15 | 182.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R210 On 05-November-15 | 182.00 | Put | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 30/06/2015 | R210 On 05-November-15 | 182.01 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 30/06/2015 | R210 On 05-November-15 | 181.99 | Put | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |
| 30/06/2015 | R211 On 06-August-15 | | | Bond Future | 134.22 | 134.1991 | 134.2173 | 134.1991 | 1,120.00 |
| 30/06/2015 | R211 On 06-August-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R211 On 06-August-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R211 On 06-August-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R211 On 06-August-15 | 135.00 | Put | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 30/06/2015 | R211 On 06-August-15 | 135.01 | Put | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 30/06/2015 | R211 On 06-August-15 | 134.99 | Put | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 30/06/2015 | R211 On 05-November-15 | | | Bond Future | 136.34 | 136.3252 | 136.3421 | 136.3252 | 0.00 |
| 30/06/2015 | R211 On 05-November-15 | 134.99 | Call | Bond Future | 1352 | 1 | 1352 | 1 | 0.00 |
| 30/06/2015 | R211 On 05-November-15 | 135.00 | Call | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 30/06/2015 | R211 On 05-November-15 | 135.01 | Call | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 30/06/2015 | R211 On 05-November-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R211 On 05-November-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R211 On 05-November-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R212 On 06-August-15 | | | Bond Future | 139.11 | 139.0876 | 139.1104 | 139.0876 | 1,109.00 |
| 30/06/2015 | R212 On 06-August-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R212 On 06-August-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R212 On 06-August-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R212 On 06-August-15 | 140.99 | Put | Bond Future | 1880 | 2 | 1880 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R212 On 06-August-15 | 141.00 | Put | Bond Future | 1890 | 2 | 1890 | 2 | 0.00 |
| 30/06/2015 | R212 On 06-August-15 | 141.01 | Put | Bond Future | 1900 | 2 | 1900 | 2 | 0.00 |
| 30/06/2015 | R212 On 05-November-15 | | | Bond Future | 141.31 | 141.2912 | 141.3126 | 141.2912 | 0.00 |
| 30/06/2015 | R212 On 05-November-15 | 145.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R212 On 05-November-15 | 146.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R212 On 05-November-15 | 146.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R212 On 05-November-15 | 146.00 | Put | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |
| 30/06/2015 | R212 On 05-November-15 | 146.01 | Put | Bond Future | 4697 | 5 | 4697 | 5 | 0.00 |
| 30/06/2015 | R212 On 05-November-15 | 145.99 | Put | Bond Future | 4677 | 5 | 4677 | 5 | 0.00 |
| 30/06/2015 | R213 On 06-August-15 | | | Bond Future | 8.77 | 87.8277 | 8.7664 | 87.8277 | 17,330.00 |
| 30/06/2015 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 578 | 0 | 578 | 0 | 0.00 |
| 30/06/2015 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 30/06/2015 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 622 | 1 | 622 | 1 | 0.00 |
| 30/06/2015 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 30/06/2015 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 30/06/2015 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 30/06/2015 | R213 On 05-November-15 | | | Bond Future | 8.83 | 85.6758 | 8.8315 | 85.6758 | 0.00 |
| 30/06/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 30/06/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 30/06/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 30/06/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 8943 | 9 | 8943 | 9 | 0.00 |
| 30/06/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 8790 | 9 | 8790 | 9 | 0.00 |
| 30/06/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 8866 | 9 | 8866 | 9 | 0.00 |
| 30/06/2015 | R213 On 04-February-16 | | | Bond Future | 8.89 | 87.1303 | 8.8902 | 87.1303 | 0.00 |
| 30/06/2015 | R213 On 04-February-16 | 8.75 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 30/06/2015 | R213 On 04-February-16 | 8.76 | Call | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 30/06/2015 | R213 On 04-February-16 | 8.74 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 30/06/2015 | R213 On 04-February-16 | 8.75 | Put | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 30/06/2015 | R213 On 04-February-16 | 8.76 | Put | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 30/06/2015 | R213 On 04-February-16 | 8.74 | Put | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 30/06/2015 | R214 On 06-August-15 | | | Bond Future | 8.93 | 78.1834 | 8.9280 | 78.1834 | 22,215.00 |
| 30/06/2015 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 30/06/2015 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 30/06/2015 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 939 | 1 | 939 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 30/06/2015 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 2354 | 3 | 2354 | 3 | 0.00 |
| 30/06/2015 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 2301 | 3 | 2301 | 3 | 0.00 |
| 30/06/2015 | R214 On 05-November-15 | | | Bond Future | 8.99 | 76.1318 | 8.9858 | 76.1318 | 0.00 |
| 30/06/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 30/06/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 30/06/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 30/06/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 9014 | 9 | 9014 | 9 | 0.00 |
| 30/06/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 8930 | 9 | 8930 | 9 | 0.00 |
| 30/06/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 8847 | 9 | 8847 | 9 | 0.00 |
| 30/06/2015 | R214 On 04-February-16 | | | Bond Future | 9.04 | 77.4242 | 9.0381 | 77.4242 | 4,320.00 |
| 30/06/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 30/06/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 30/06/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 30/06/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 9745 | 10 | 9745 | 10 | 0.00 |
| 30/06/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 9823 | 10 | 9823 | 10 | 0.00 |
| 30/06/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 9901 | 10 | 9901 | 10 | 0.00 |
| 30/06/2015 | R248 On 06-August-15 | | | Bond Future | 8.98 | 100.9376 | 8.9786 | 100.9376 | 41,313.00 |
| 30/06/2015 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 2400 | 3 | 2400 | 3 | 0.00 |
| 30/06/2015 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 2508 | 3 | 2508 | 3 | 0.00 |
| 30/06/2015 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 2293 | 3 | 2293 | 3 | 0.00 |
| 30/06/2015 | R248 On 05-November-15 | | | Bond Future | 9.04 | 98.1077 | 9.0378 | 98.1077 | 0.00 |
| 30/06/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 11758 | 12 | 11758 | 12 | 0.00 |
| 30/06/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 11635 | 12 | 11635 | 12 | 0.00 |
| 30/06/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 11511 | 12 | 11511 | 12 | 0.00 |
| 30/06/2015 | R248 On 04-February-16 | | | Bond Future | 9.09 | 99.7732 | 9.0915 | 99.7732 | 0.00 |
| 30/06/2015 | R248 On 04-February-16 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 04-February-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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/06/2015 | R248 On 04-February-16 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/06/2015 | R248 On 04-February-16 | 9.00 | Put | Bond Future | 927 | 2 | 927 | 2 | 0.00 |
| 30/06/2015 | R248 On 04-February-16 | 9.01 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 30/06/2015 | R248 On 04-February-16 | 8.99 | Put | Bond Future | 1029 | 2 | 1029 | 2 | 0.00 |