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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 1386 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 2025 On 07-August-14 | | | Bond Future | 117.04 | 116.9977 | 117.0350 | 116.9977 | 0.00 |
| 23/06/2014 | 2025 On 07-August-14 | 108.99 | Call | Bond Future | 8045 | 8 | 8045 | 8 | 0.00 |
| 23/06/2014 | 2025 On 07-August-14 | 109.01 | Call | Bond Future | 8025 | 8 | 8025 | 8 | 0.00 |
| 23/06/2014 | 2025 On 07-August-14 | 109.00 | Call | Bond Future | 8035 | 8 | 8035 | 8 | 0.00 |
| 23/06/2014 | 2025 On 07-August-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2025 On 07-August-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2025 On 07-August-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2025 On 06-November-14 | | | Bond Future | 118.80 | 118.7677 | 118.8042 | 118.7677 | 0.00 |
| 23/06/2014 | 2025 On 06-November-14 | 116.99 | Call | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 23/06/2014 | 2025 On 06-November-14 | 117.01 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 23/06/2014 | 2025 On 06-November-14 | 117.00 | Call | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 23/06/2014 | 2025 On 06-November-14 | 116.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2025 On 06-November-14 | 117.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2025 On 06-November-14 | 117.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 07-August-14 | | | Bond Future | 8.87 | 92.6992 | 8.8728 | 92.6992 | 4,308.00 |
| 23/06/2014 | 2030 On 07-August-14 | 8.99 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 23/06/2014 | 2030 On 07-August-14 | 9.01 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 23/06/2014 | 2030 On 07-August-14 | 9.00 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 23/06/2014 | 2030 On 07-August-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 07-August-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 07-August-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 06-November-14 | | | Bond Future | 8.95 | 94.0908 | 8.9527 | 94.0908 | 0.00 |
| 23/06/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 23/06/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 23/06/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 23/06/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 05-February-15 | | | Bond Future | 9.03 | 91.5435 | 9.0315 | 91.5435 | 0.00 |
| 23/06/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 23/06/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 1721 | 1 | 1721 | 1 | 0.00 |
| 23/06/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 1646 | 1 | 1646 | 1 | 0.00 |
| 23/06/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 07-August-14 | | | Bond Future | 9.08 | 94.4207 | 9.0801 | 94.4207 | 10,102.00 |
| 23/06/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 365 | 1 | 365 | 1 | 0.00 |
| 23/06/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 274 | 1 | 274 | 1 | 0.00 |
| 23/06/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 183 | 1 | 183 | 1 | 0.00 |
| 23/06/2014 | 2037 On 06-November-14 | | | Bond Future | 9.16 | 95.8381 | 9.1558 | 95.8381 | 0.00 |
| 23/06/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 4600 | 4 | 4600 | 4 | 0.00 |
| 23/06/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 4765 | 4 | 4765 | 4 | 0.00 |
| 23/06/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 4682 | 4 | 4682 | 4 | 0.00 |
| 23/06/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 05-February-15 | | | Bond Future | 9.23 | 93.0675 | 9.2303 | 93.0675 | 0.00 |
| 23/06/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 23/06/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 23/06/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 23/06/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2038 On 07-August-14 | | | Bond Future | 121.90 | 121.8601 | 121.8996 | 121.8601 | 725.00 |
| 23/06/2014 | 2038 On 07-August-14 | 106.01 | Call | Bond Future | 15890 | 16 | 15890 | 16 | 0.00 |
| 23/06/2014 | 2038 On 07-August-14 | 106.00 | Call | Bond Future | 15900 | 16 | 15900 | 16 | 0.00 |
| 23/06/2014 | 2038 On 07-August-14 | 105.99 | Call | Bond Future | 15910 | 16 | 15910 | 16 | 0.00 |
| 23/06/2014 | 2038 On 07-August-14 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2038 On 07-August-14 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2038 On 07-August-14 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2038 On 06-November-14 | | | Bond Future | 123.74 | 123.7036 | 123.7424 | 123.7036 | 0.00 |
| 23/06/2014 | 2038 On 06-November-14 | 119.99 | Call | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 23/06/2014 | 2038 On 06-November-14 | 120.01 | Call | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 23/06/2014 | 2038 On 06-November-14 | 120.00 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | 2038 On 06-November-14 | 119.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2038 On 06-November-14 | 120.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2038 On 06-November-14 | 120.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2046 On 07-August-14 | | | Bond Future | 121.91 | 121.8681 | 121.9075 | 121.8681 | 5,218.00 |
| 23/06/2014 | 2046 On 07-August-14 | 104.45 | Call | Bond Future | 17458 | 17 | 17458 | 17 | 0.00 |
| 23/06/2014 | 2046 On 07-August-14 | 104.44 | Call | Bond Future | 17468 | 17 | 17468 | 17 | 0.00 |
| 23/06/2014 | 2046 On 07-August-14 | 104.43 | Call | Bond Future | 17478 | 17 | 17478 | 17 | 0.00 |
| 23/06/2014 | 2046 On 07-August-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2046 On 07-August-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2046 On 07-August-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2046 On 06-November-14 | | | Bond Future | 122.41 | 122.3662 | 122.4050 | 122.3662 | 0.00 |
| 23/06/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 17975 | 18 | 17975 | 18 | 0.00 |
| 23/06/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 17955 | 18 | 17955 | 18 | 0.00 |
| 23/06/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 17965 | 18 | 17965 | 18 | 0.00 |
| 23/06/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2050 On 07-August-14 | | | Bond Future | 127.30 | 127.2539 | 127.2955 | 127.2539 | 2,720.00 |
| 23/06/2014 | 2050 On 07-August-14 | 112.00 | Call | Bond Future | 15295 | 15 | 15295 | 15 | 0.00 |
| 23/06/2014 | 2050 On 07-August-14 | 111.99 | Call | Bond Future | 15305 | 15 | 15305 | 15 | 0.00 |
| 23/06/2014 | 2050 On 07-August-14 | 112.01 | Call | Bond Future | 15285 | 15 | 15285 | 15 | 0.00 |
| 23/06/2014 | 2050 On 07-August-14 | 112.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2050 On 07-August-14 | 112.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2050 On 07-August-14 | 111.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2050 On 06-November-14 | | | Bond Future | 129.22 | 129.1786 | 129.2194 | 129.1786 | 0.00 |
| 23/06/2014 | 2050 On 06-November-14 | 126.01 | Call | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 23/06/2014 | 2050 On 06-November-14 | 126.00 | Call | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 23/06/2014 | 2050 On 06-November-14 | 125.99 | Call | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 23/06/2014 | 2050 On 06-November-14 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2050 On 06-November-14 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 2050 On 06-November-14 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | AL12 On 07-August-14 | | | Index Future | 495.84 | 494.2840 | 495.8430 | 494.2840 | 0.00 |
| 23/06/2014 | AL12 On 06-November-14 | | | Index Future | 503.27 | 501.7000 | 503.2720 | 501.7000 | 0.00 |
| 23/06/2014 | AL12 On 05-February-15 | | | Index Future | 511.07 | 509.4790 | 511.0690 | 509.4790 | 0.00 |
| 23/06/2014 | AL37 On 07-August-14 | | | Index Future | 424.51 | 423.9860 | 424.5090 | 423.9860 | 0.00 |
| 23/06/2014 | AL37 On 06-November-14 | | | Index Future | 430.87 | 430.3470 | 430.8690 | 430.3470 | 0.00 |
| 23/06/2014 | AL7T On 07-August-14 | | | Index Future | 499.14 | 498.3520 | 499.1420 | 498.3520 | 1.00 |
| 23/06/2014 | AL7T On 06-November-14 | | | Index Future | 506.62 | 505.8290 | 506.6200 | 505.8290 | 0.00 |
| 23/06/2014 | ALBI On 07-August-14 | | | Index Future | 453.65 | 452.7210 | 453.6510 | 452.7210 | 646.00 |
| 23/06/2014 | ALBI On 06-November-14 | | | Index Future | 460.45 | 459.5130 | 460.4470 | 459.5130 | 0.00 |
| 23/06/2014 | ALBI On 05-February-15 | | | Index Future | 467.58 | 466.6380 | 467.5810 | 466.6380 | 0.00 |
| 23/06/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/06/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/06/2014 | EL28 On 07-August-14 | | | Bond Future | 123.96 | 123.9189 | 123.9590 | 123.9189 | 0.00 |
| 23/06/2014 | EL28 On 07-August-14 | 114.01 | Call | Bond Future | 9949 | 10 | 9949 | 10 | 0.00 |
| 23/06/2014 | EL28 On 07-August-14 | 114.00 | Call | Bond Future | 9959 | 10 | 9959 | 10 | 0.00 |
| 23/06/2014 | EL28 On 07-August-14 | 113.99 | Call | Bond Future | 9969 | 10 | 9969 | 10 | 0.00 |
| 23/06/2014 | EL28 On 07-August-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | EL28 On 07-August-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | EL28 On 07-August-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | EL28 On 06-November-14 | | | Bond Future | 124.35 | 124.3120 | 124.3515 | 124.3120 | 0.00 |
| 23/06/2014 | EL28 On 06-November-14 | 122.00 | Call | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 23/06/2014 | EL28 On 06-November-14 | 121.99 | Call | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 23/06/2014 | EL28 On 06-November-14 | 122.01 | Call | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 23/06/2014 | EL28 On 06-November-14 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | EL28 On 06-November-14 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | EL28 On 06-November-14 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 07-August-14 | | | Bond Future | 9.70 | 83.7758 | 9.7049 | 83.7758 | 6,220.00 |
| 23/06/2014 | ES33 On 07-August-14 | 10.15 | Call | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 23/06/2014 | ES33 On 07-August-14 | 10.16 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 23/06/2014 | ES33 On 07-August-14 | 10.14 | Call | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 23/06/2014 | ES33 On 07-August-14 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 07-August-14 | 10.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 07-August-14 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 06-November-14 | | | Bond Future | 9.81 | 81.2481 | 9.8057 | 81.2481 | 0.00 |
| 23/06/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 23/06/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 3447 | 3 | 3447 | 3 | 0.00 |
| 23/06/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 23/06/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 05-February-15 | | | Bond Future | 9.91 | 82.5087 | 9.9067 | 82.5087 | 0.00 |
| 23/06/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 727 | 0 | 727 | 0 | 0.00 |
| 23/06/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 657 | 0 | 657 | 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 |
|------------|-------------------------|--------|--------------|----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 587 | 0 | 587 | 0 | 0.00 |
| 23/06/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 07-August-14 | | | GOVI | 452.52 | 451.6640 | 452.5170 | 451.6640 | 524.00 |
| 23/06/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 74730 | 8 | 74730 | 8 | 0.00 |
| 23/06/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 74830 | 8 | 74830 | 8 | 0.00 |
| 23/06/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 74930 | 8 | 74930 | 8 | 0.00 |
| 23/06/2014 | GOVI On 06-November-14 | | | GOVI | 459.30 | 458.4400 | 459.2960 | 458.4400 | 28.00 |
| 23/06/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 103060 | 9 | 103060 | 9 | 0.00 |
| 23/06/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 102860 | 9 | 102860 | 9 | 0.00 |
| 23/06/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 102960 | 9 | 102960 | 9 | 0.00 |
| 23/06/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 05-February-15 | | | GOVI | 466.41 | 465.5490 | 466.4130 | 465.5490 | 0.00 |
| 23/06/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 64230 | 6 | 64230 | 6 | 0.00 |
| 23/06/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 64030 | 6 | 64030 | 6 | 0.00 |
| 23/06/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 64130 | 6 | 64130 | 6 | 0.00 |
| 23/06/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/06/2014 | ICAA On 07-August-14 | | | Can-Do Interest Rate | 143.34 | 143.2989 | 143.3416 | 143.2989 | 635.00 |
| 23/06/2014 | IGOV On 07-August-14 | | | Index Future | 216.59 | 216.3780 | 216.5860 | 216.3780 | 1,267.00 |
| 23/06/2014 | IGOV On 06-November-14 | | | Index Future | 219.86 | 219.6510 | 219.8570 | 219.6510 | 87.00 |
| 23/06/2014 | IGOV On 05-February-15 | | | Index Future | 223.29 | 223.0830 | 223.2900 | 223.0830 | 0.00 |
| 23/06/2014 | ILBI On 07-August-14 | | | Index Future | 587.40 | 587.2160 | 587.3980 | 587.2160 | 210.00 |
| 23/06/2014 | ILBI On 06-November-14 | | | Index Future | 596.28 | 596.0960 | 596.2750 | 596.0960 | 0.00 |
| 23/06/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 23/06/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 23/06/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 23/06/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/06/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/06/2014 | JBAF On 16-July-14 | | | Jibar Tradeable Future | 5.80 | 94.2000 | 5.8000 | 94.2000 | 545.00 |
| 23/06/2014 | JBAF On 20-August-14 | | | Jibar Tradeable Future | 6.06 | 93.9000 | 6.0600 | 93.9000 | 0.00 |
| 23/06/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.12 | 93.8400 | 6.1200 | 93.8400 | 33,000.00 |
| 23/06/2014 | JBAF On 15-October-14 | | | Jibar Tradeable Future | 6.26 | 93.7100 | 6.2600 | 93.7100 | 0.00 |
| 23/06/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.32 | 93.6500 | 6.3200 | 93.6500 | 0.00 |
| 23/06/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.46 | 93.5100 | 6.4600 | 93.5100 | 0.00 |
| 23/06/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.72 | 93.2300 | 6.7200 | 93.2300 | 2,850.00 |
| 23/06/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.98 | 92.9600 | 6.9800 | 92.9600 | 5,000.00 |
| 23/06/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.15 | 92.8000 | 7.1500 | 92.8000 | 0.00 |
| 23/06/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.31 | 92.6400 | 7.3100 | 92.6400 | 0.00 |
| 23/06/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.44 | 92.5000 | 7.4400 | 92.5000 | 0.00 |
| 23/06/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.57 | 92.3800 | 7.5700 | 92.3800 | 0.00 |
| 23/06/2014 | R023 On 07-August-14 | | | Bond Future | 8.20 | 100.6114 | 8.2001 | 100.6114 | 12,508.00 |
| 23/06/2014 | R023 On 07-August-14 | 8.49 | Call | Bond Future | 2181 | 2 | 2181 | 2 | 0.00 |
| 23/06/2014 | R023 On 07-August-14 | 8.51 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 23/06/2014 | R023 On 07-August-14 | 8.50 | Call | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 23/06/2014 | R023 On 07-August-14 | 8.50 | Put | Bond Future | 459 | 1 | 459 | 1 | 0.00 |
| 23/06/2014 | R023 On 07-August-14 | 8.49 | Put | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 23/06/2014 | R023 On 07-August-14 | 8.51 | Put | Bond Future | 444 | 1 | 444 | 1 | 0.00 |
| 23/06/2014 | R023 On 06-November-14 | | | Bond Future | 8.29 | 98.2007 | 8.2897 | 98.2007 | 0.00 |
| 23/06/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 23/06/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 23/06/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 23/06/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 23/06/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 23/06/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 23/06/2014 | R023 On 05-February-15 | | | Bond Future | 8.38 | 99.7240 | 8.3788 | 99.7240 | 0.00 |
| 23/06/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 23/06/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 23/06/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 3877 | 4 | 3877 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 23/06/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 23/06/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 23/06/2014 | R157 On 07-August-14 | | | Bond Future | 6.74 | 112.4497 | 6.7370 | 112.4497 | 6,048.00 |
| 23/06/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 23/06/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 23/06/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 23/06/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 23/06/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 23/06/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 23/06/2014 | R157 On 06-November-14 | | | Bond Future | 6.95 | 107.3245 | 6.9538 | 107.3245 | 0.00 |
| 23/06/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 23/06/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 23/06/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 23/06/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 23/06/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 23/06/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 23/06/2014 | R157 On 05-February-15 | | | Bond Future | 7.29 | 108.9900 | 7.2850 | 108.9900 | 0.00 |
| 23/06/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 23/06/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 23/06/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 23/06/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 23/06/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 23/06/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | | | Bond Future | 8.34 | 117.6287 | 8.3446 | 117.6287 | 48,900.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.00 | Call | Bond Future | 527 | 1 | 527 | 1 | 105.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.25 | Call | Bond Future | 1222 | 1 | 1222 | 1 | 1,200.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 9.20 | Call | Bond Future | 7017 | 7 | 7017 | 7 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.43 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.70 | Call | Bond Future | 3496 | 3 | 3496 | 3 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 4975 | 5 | 4975 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R186 On 07-August-14 | 7.60 | Call | Bond Future | 83 | 0 | 83 | 0 | 210.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.00 | Put | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 9.20 | Put | Bond Future | 71 | 0 | 71 | 0 | 2,100.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 1789 | 2 | 1789 | 2 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.25 | Put | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.43 | Put | Bond Future | 1258 | 1 | 1258 | 1 | 105.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.70 | Put | Bond Future | 537 | 1 | 537 | 1 | 1,000.00 |
| 23/06/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 237 | 0 | 237 | 0 | 840.00 |
| 23/06/2014 | R186 On 07-August-14 | 7.60 | Put | Bond Future | 6638 | 7 | 6638 | 7 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | | | Bond Future | 8.42 | 119.3935 | 8.4230 | 119.3935 | 103.00 |
| 23/06/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 6893 | 7 | 6893 | 7 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 2013 | 2 | 2013 | 2 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 1981 | 2 | 1981 | 2 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 4277 | 4 | 4277 | 4 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 4225 | 4 | 4225 | 4 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 4330 | 5 | 4330 | 5 | 0.00 |
| 23/06/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 920 | 1 | 920 | 1 | 2,010.00 |
| 23/06/2014 | R186 On 05-February-15 | | | Bond Future | 8.50 | 115.9502 | 8.4987 | 115.9502 | 0.00 |
| 23/06/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 5047 | 5 | 5047 | 5 | 0.00 |
| 23/06/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 23/06/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 6266 | 6 | 6266 | 6 | 0.00 |
| 23/06/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 5001 | 5 | 5001 | 5 | 0.00 |
| 23/06/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 3030 | 3 | 3030 | 3 | 0.00 |
| 23/06/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 23/06/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 2292 | 2 | 2292 | 2 | 9,600.00 |
| 23/06/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 23/06/2014 | R197 On 07-August-14 | | | Bond Future | 286.37 | 286.2758 | 286.3661 | 286.2758 | 905.00 |
| 23/06/2014 | R197 On 07-August-14 | 270.00 | Call | Bond Future | 16366 | 16 | 16366 | 16 | 0.00 |
| 23/06/2014 | R197 On 07-August-14 | 270.01 | Call | Bond Future | 16356 | 16 | 16356 | 16 | 0.00 |
| 23/06/2014 | R197 On 07-August-14 | 269.99 | Call | Bond Future | 16376 | 16 | 16376 | 16 | 0.00 |
| 23/06/2014 | R197 On 07-August-14 | 270.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R197 On 07-August-14 | 270.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R197 On 07-August-14 | 269.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R197 On 06-November-14 | | | Bond Future | 290.69 | 290.6060 | 290.6945 | 290.6060 | 0.00 |
| 23/06/2014 | R197 On 06-November-14 | 285.00 | Call | Bond Future | 5694 | 6 | 5694 | 6 | 0.00 |
| 23/06/2014 | R197 On 06-November-14 | 284.99 | Call | Bond Future | 5704 | 6 | 5704 | 6 | 0.00 |
| 23/06/2014 | R197 On 06-November-14 | 285.01 | Call | Bond Future | 5684 | 6 | 5684 | 6 | 0.00 |
| 23/06/2014 | R197 On 06-November-14 | 285.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R197 On 06-November-14 | 285.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R197 On 06-November-14 | 284.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R201 On 07-August-14 | | | Bond Future | 5.94 | 102.1805 | 5.9434 | 102.1805 | 0.00 |
| 23/06/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 23/06/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 23/06/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 23/06/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 23/06/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 23/06/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 23/06/2014 | R202 On 07-August-14 | | | Bond Future | 229.47 | 229.3936 | 229.4675 | 229.3936 | 44,627.00 |
| 23/06/2014 | R202 On 07-August-14 | 207.99 | Call | Bond Future | 21488 | 21 | 21488 | 21 | 0.00 |
| 23/06/2014 | R202 On 07-August-14 | 208.01 | Call | Bond Future | 21469 | 21 | 21469 | 21 | 0.00 |
| 23/06/2014 | R202 On 07-August-14 | 208.00 | Call | Bond Future | 21478 | 21 | 21478 | 21 | 0.00 |
| 23/06/2014 | R202 On 07-August-14 | 208.00 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 23/06/2014 | R202 On 07-August-14 | 207.99 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 23/06/2014 | R202 On 07-August-14 | 208.01 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 23/06/2014 | R202 On 06-November-14 | | | Bond Future | 232.94 | 232.8635 | 232.9356 | 232.8635 | 0.00 |
| 23/06/2014 | R202 On 06-November-14 | 226.99 | Call | Bond Future | 5946 | 6 | 5946 | 6 | 0.00 |
| 23/06/2014 | R202 On 06-November-14 | 227.00 | Call | Bond Future | 5936 | 6 | 5936 | 6 | 0.00 |
| 23/06/2014 | R202 On 06-November-14 | 227.01 | Call | Bond Future | 5926 | 6 | 5926 | 6 | 0.00 |
| 23/06/2014 | R202 On 06-November-14 | 227.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R202 On 06-November-14 | 227.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R202 On 06-November-14 | 226.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R203 On 07-August-14 | | | Bond Future | 7.34 | 105.7322 | 7.3421 | 105.7322 | 24,601.00 |
| 23/06/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 23/06/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 23/06/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 53 | 0 | 53 | 0 | 46.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 23/06/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 23/06/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 23/06/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 23/06/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 1453 | 2 | 1453 | 2 | 0.00 |
| 23/06/2014 | R203 On 06-November-14 | | | Bond Future | 7.47 | 103.1554 | 7.4704 | 103.1554 | 200.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 301 | 0 | 301 | 0 | 14.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 216 | 0 | 216 | 0 | 45.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 1562 | 2 | 1562 | 2 | 0.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 23/06/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | | | Bond Future | 7.61 | 104.7558 | 7.6073 | 104.7558 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 55.00 |
| 23/06/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 2117 | 2 | 2117 | 2 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 23/06/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 23/06/2014 | R204 On 07-August-14 | | | Bond Future | 7.60 | 102.4706 | 7.5979 | 102.4706 | 14,498.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 359 | 0 | 359 | 0 | 530.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 23/06/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 920 | 1 | 920 | 1 | 0.00 |
| 23/06/2014 | R204 On 06-November-14 | | | Bond Future | 7.71 | 104.0080 | 7.7071 | 104.0080 | 200.00 |
| 23/06/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 273 | 0 | 273 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 23/06/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 1688 | 2 | 1688 | 2 | 0.00 |
| 23/06/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 23/06/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 23/06/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 707 | 1 | 707 | 1 | 1,270.00 |
| 23/06/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 23/06/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 23/06/2014 | R204 On 05-February-15 | | | Bond Future | 7.82 | 101.5868 | 7.8163 | 101.5868 | 0.00 |
| 23/06/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 23/06/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 23/06/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 23/06/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 23/06/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 23/06/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 23/06/2014 | R207 On 07-August-14 | | | Bond Future | 7.84 | 97.8610 | 7.8399 | 97.8610 | 32,970.00 |
| 23/06/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 503 | 0 | 503 | 0 | 0.00 |
| 23/06/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 23/06/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 23/06/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 23/06/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 23/06/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 1147 | 1 | 1147 | 1 | 0.00 |
| 23/06/2014 | R207 On 06-November-14 | | | Bond Future | 7.94 | 99.3296 | 7.9399 | 99.3296 | 100.00 |
| 23/06/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 23/06/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 500 | 0 | 500 | 0 | 0.00 |
| 23/06/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 23/06/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 2981 | 3 | 2981 | 3 | 0.00 |
| 23/06/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 23/06/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 23/06/2014 | R207 On 05-February-15 | | | Bond Future | 8.04 | 97.2293 | 8.0406 | 97.2293 | 0.00 |
| 23/06/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 23/06/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 23/06/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 23/06/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 23/06/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 1078 | 1 | 1078 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | | | Bond Future | 8.12 | 98.8987 | 8.1151 | 98.8987 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1530 | 1 | 1530 | 1 | 66.00 |
| 23/06/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 2488 | 2 | 2488 | 2 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 2447 | 2 | 2447 | 2 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 23/06/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 23/06/2014 | R208 On 07-August-14 | | | Bond Future | 8.00 | 95.9660 | 8.0047 | 95.9660 | 16,437.00 |
| 23/06/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 23/06/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 23/06/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 23/06/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 23/06/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 384 | 0 | 384 | 0 | 630.00 |
| 23/06/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 1480 | 2 | 1480 | 2 | 0.00 |
| 23/06/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 1447 | 2 | 1447 | 2 | 0.00 |
| 23/06/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 23/06/2014 | R208 On 06-November-14 | | | Bond Future | 8.10 | 94.0078 | 8.1000 | 94.0078 | 100.00 |
| 23/06/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 500 | 0 | 500 | 0 | 0.00 |
| 23/06/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 23/06/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 511 | 0 | 511 | 0 | 0.00 |
| 23/06/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 23/06/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 23/06/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 872 | 1 | 872 | 1 | 1,520.00 |
| 23/06/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 3672 | 4 | 3672 | 4 | 0.00 |
| 23/06/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 23/06/2014 | R208 On 05-February-15 | | | Bond Future | 8.19 | 95.4663 | 8.1938 | 95.4663 | 0.00 |
| 23/06/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 23/06/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 23/06/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 23/06/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 23/06/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 1521 | 2 | 1521 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 1504 | 2 | 1504 | 2 | 0.00 |
| 23/06/2014 | R209 On 07-August-14 | | | Bond Future | 9.00 | 75.9905 | 9.0008 | 75.9905 | 25,573.00 |
| 23/06/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 23/06/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 1703 | 2 | 1703 | 2 | 0.00 |
| 23/06/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 23/06/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 23/06/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 1369 | 2 | 1369 | 2 | 0.00 |
| 23/06/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 1334 | 2 | 1334 | 2 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | | | Bond Future | 9.07 | 73.9844 | 9.0730 | 73.9844 | 100.00 |
| 23/06/2014 | R209 On 06-November-14 | 10.00 | Call | Bond Future | 7116 | 7 | 7116 | 7 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.50 | Call | Bond Future | 4642 | 4 | 4642 | 4 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 8.95 | Call | Bond Future | 2440 | 2 | 2440 | 2 | 2,050.00 |
| 23/06/2014 | R209 On 06-November-14 | 10.05 | Call | Bond Future | 7379 | 7 | 7379 | 7 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.95 | Call | Bond Future | 6856 | 7 | 6856 | 7 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 8.50 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 5,500.00 |
| 23/06/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 2575 | 2 | 2575 | 2 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.25 | Call | Bond Future | 3555 | 3 | 3555 | 3 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.05 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 2,050.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.58 | Call | Bond Future | 5014 | 5 | 5014 | 5 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 8.75 | Call | Bond Future | 1824 | 2 | 1824 | 2 | 2,200.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 2610 | 3 | 2610 | 3 | 1,640.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.25 | Put | Bond Future | 2261 | 2 | 2261 | 2 | 2,200.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.95 | Put | Bond Future | 780 | 1 | 780 | 1 | 2,050.00 |
| 23/06/2014 | R209 On 06-November-14 | 8.50 | Put | Bond Future | 5646 | 6 | 5646 | 6 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 10.00 | Put | Bond Future | 718 | 1 | 718 | 1 | 1,640.00 |
| 23/06/2014 | R209 On 06-November-14 | 10.05 | Put | Bond Future | 660 | 1 | 660 | 1 | 2,050.00 |
| 23/06/2014 | R209 On 06-November-14 | 8.75 | Put | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 8.95 | Put | Bond Future | 3360 | 4 | 3360 | 4 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 3114 | 3 | 3114 | 3 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.50 | Put | Bond Future | 1580 | 2 | 1580 | 2 | 5,500.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.05 | Put | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |
| 23/06/2014 | R209 On 06-November-14 | 9.58 | Put | Bond Future | 1402 | 2 | 1402 | 2 | 907.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 23/06/2014 | R209 On 05-February-15 | | | Bond Future | 9.14 | 75.1323 | 9.1429 | 75.1323 | 0.00 |
| 23/06/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 23/06/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 4307 | 4 | 4307 | 4 | 0.00 |
| 23/06/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 23/06/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 23/06/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 3458 | 4 | 3458 | 4 | 0.00 |
| 23/06/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 3526 | 4 | 3526 | 4 | 0.00 |
| 23/06/2014 | R210 On 07-August-14 | | | Bond Future | 172.08 | 172.0242 | 172.0794 | 172.0242 | 618.00 |
| 23/06/2014 | R210 On 07-August-14 | 159.00 | Call | Bond Future | 13079 | 13 | 13079 | 13 | 0.00 |
| 23/06/2014 | R210 On 07-August-14 | 158.99 | Call | Bond Future | 13089 | 13 | 13089 | 13 | 0.00 |
| 23/06/2014 | R210 On 07-August-14 | 159.01 | Call | Bond Future | 13069 | 13 | 13069 | 13 | 0.00 |
| 23/06/2014 | R210 On 07-August-14 | 158.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R210 On 07-August-14 | 159.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R210 On 07-August-14 | 159.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R210 On 06-November-14 | | | Bond Future | 172.64 | 172.5869 | 172.6409 | 172.5869 | 0.00 |
| 23/06/2014 | R210 On 06-November-14 | 169.00 | Call | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 23/06/2014 | R210 On 06-November-14 | 168.99 | Call | Bond Future | 3651 | 4 | 3651 | 4 | 0.00 |
| 23/06/2014 | R210 On 06-November-14 | 169.01 | Call | Bond Future | 3631 | 4 | 3631 | 4 | 0.00 |
| 23/06/2014 | R210 On 06-November-14 | 169.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R210 On 06-November-14 | 169.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R210 On 06-November-14 | 168.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R211 On 07-August-14 | | | Bond Future | 130.90 | 130.8661 | 130.9047 | 130.8661 | 390.00 |
| 23/06/2014 | R211 On 07-August-14 | 127.99 | Call | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 23/06/2014 | R211 On 07-August-14 | 128.00 | Call | Bond Future | 2905 | 3 | 2905 | 3 | 0.00 |
| 23/06/2014 | R211 On 07-August-14 | 128.01 | Call | Bond Future | 2895 | 3 | 2895 | 3 | 0.00 |
| 23/06/2014 | R211 On 07-August-14 | 128.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R211 On 07-August-14 | 128.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R211 On 07-August-14 | 127.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R211 On 06-November-14 | | | Bond Future | 132.88 | 132.8459 | 132.8836 | 132.8459 | 0.00 |
| 23/06/2014 | R211 On 06-November-14 | 129.99 | Call | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 23/06/2014 | R211 On 06-November-14 | 130.00 | Call | Bond Future | 2884 | 3 | 2884 | 3 | 0.00 |
| 23/06/2014 | R211 On 06-November-14 | 130.01 | Call | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 23/06/2014 | R211 On 06-November-14 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R211 On 06-November-14 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R211 On 06-November-14 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R212 On 07-August-14 | | | Bond Future | 134.99 | 134.9476 | 134.9908 | 134.9476 | 20,029.00 |
| 23/06/2014 | R212 On 07-August-14 | 128.99 | Call | Bond Future | 6001 | 6 | 6001 | 6 | 0.00 |
| 23/06/2014 | R212 On 07-August-14 | 129.00 | Call | Bond Future | 5991 | 6 | 5991 | 6 | 0.00 |
| 23/06/2014 | R212 On 07-August-14 | 129.01 | Call | Bond Future | 5981 | 6 | 5981 | 6 | 0.00 |
| 23/06/2014 | R212 On 07-August-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R212 On 07-August-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R212 On 07-August-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R212 On 06-November-14 | | | Bond Future | 137.03 | 136.9892 | 137.0316 | 136.9892 | 0.00 |
| 23/06/2014 | R212 On 06-November-14 | 135.01 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 23/06/2014 | R212 On 06-November-14 | 135.00 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 23/06/2014 | R212 On 06-November-14 | 134.99 | Call | Bond Future | 2042 | 2 | 2042 | 2 | 0.00 |
| 23/06/2014 | R212 On 06-November-14 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R212 On 06-November-14 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R212 On 06-November-14 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R213 On 07-August-14 | | | Bond Future | 8.87 | 86.7970 | 8.8736 | 86.7970 | 24,257.00 |
| 23/06/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 1390 | 1 | 1390 | 1 | 0.00 |
| 23/06/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 23/06/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 23/06/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 23/06/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 23/06/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 23/06/2014 | R213 On 06-November-14 | | | Bond Future | 8.95 | 84.5584 | 8.9522 | 84.5584 | 0.00 |
| 23/06/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 2472 | 2 | 2472 | 2 | 0.00 |
| 23/06/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 2541 | 2 | 2541 | 2 | 0.00 |
| 23/06/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 2506 | 2 | 2506 | 2 | 0.00 |
| 23/06/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 23/06/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 3233 | 3 | 3233 | 3 | 0.00 |
| 23/06/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 23/06/2014 | R213 On 05-February-15 | | | Bond Future | 9.03 | 85.8702 | 9.0298 | 85.8702 | 0.00 |
| 23/06/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 4718 | 5 | 4718 | 5 | 0.00 |
| 23/06/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 4638 | 5 | 4638 | 5 | 0.00 |
| 23/06/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 4678 | 5 | 4678 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 23/06/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 23/06/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 23/06/2014 | R214 On 07-August-14 | | | Bond Future | 9.10 | 76.7416 | 9.1003 | 76.7416 | 6,154.00 |
| 23/06/2014 | R214 On 07-August-14 | 9.54 | Call | Bond Future | 3754 | 4 | 3754 | 4 | 0.00 |
| 23/06/2014 | R214 On 07-August-14 | 9.56 | Call | Bond Future | 3869 | 4 | 3869 | 4 | 0.00 |
| 23/06/2014 | R214 On 07-August-14 | 9.55 | Call | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 23/06/2014 | R214 On 07-August-14 | 9.56 | Put | Bond Future | 426 | 1 | 426 | 1 | 0.00 |
| 23/06/2014 | R214 On 07-August-14 | 9.54 | Put | Bond Future | 454 | 1 | 454 | 1 | 0.00 |
| 23/06/2014 | R214 On 07-August-14 | 9.55 | Put | Bond Future | 440 | 1 | 440 | 1 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | | | Bond Future | 9.17 | 74.6051 | 9.1728 | 74.6051 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.20 | Call | Bond Future | 3118 | 3 | 3118 | 3 | 2,500.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 5036 | 5 | 5036 | 5 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 5083 | 5 | 5083 | 5 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 5131 | 5 | 5131 | 5 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.80 | Call | Bond Future | 5819 | 6 | 5819 | 6 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.20 | Put | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.80 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 2,500.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 23/06/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 1584 | 2 | 1584 | 2 | 0.00 |
| 23/06/2014 | R214 On 05-February-15 | | | Bond Future | 9.24 | 75.7625 | 9.2444 | 75.7625 | 0.00 |
| 23/06/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 5070 | 5 | 5070 | 5 | 0.00 |
| 23/06/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 5029 | 5 | 5029 | 5 | 0.00 |
| 23/06/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 4987 | 5 | 4987 | 5 | 0.00 |
| 23/06/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 23/06/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 23/06/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 23/06/2014 | R248 On 07-August-14 | | | Bond Future | 9.18 | 99.0324 | 9.1817 | 99.0324 | 14,129.00 |
| 23/06/2014 | R248 On 07-August-14 | 9.65 | Call | Bond Future | 4461 | 4 | 4461 | 4 | 0.00 |
| 23/06/2014 | R248 On 07-August-14 | 9.66 | Call | Bond Future | 4553 | 4 | 4553 | 4 | 0.00 |
| 23/06/2014 | R248 On 07-August-14 | 9.64 | Call | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 23/06/2014 | R248 On 07-August-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R248 On 07-August-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/06/2014 | R248 On 07-August-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R248 On 06-November-14 | | | Bond Future | 9.26 | 96.0921 | 9.2570 | 96.0921 | 0.00 |
| 23/06/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 4349 | 4 | 4349 | 4 | 0.00 |
| 23/06/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 4529 | 4 | 4529 | 4 | 0.00 |
| 23/06/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 4439 | 4 | 4439 | 4 | 0.00 |
| 23/06/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R248 On 05-February-15 | | | Bond Future | 9.33 | 97.5828 | 9.3315 | 97.5828 | 0.00 |
| 23/06/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 1601 | 1 | 1601 | 1 | 0.00 |
| 23/06/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 1695 | 1 | 1695 | 1 | 0.00 |
| 23/06/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 1508 | 1 | 1508 | 1 | 0.00 |
| 23/06/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/06/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |