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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2014

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 117.18    | 117.1853                      | 117.1818  | 117.1853                        | 16.00         |
| 22/09/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 192       | 0                             | 192       | 0                               | 0.00          |
| 22/09/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 172       | 0                             | 172       | 0                               | 0.00          |
| 22/09/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 182       | 0                             | 182       | 0                               | 0.00          |
| 22/09/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2025 On 05-February-15 |        |              | Bond Future        | 117.88    | 117.8868                      | 117.8810  | 117.8868                        | 0.00          |
| 22/09/2014 | 2025 On 05-February-15 | 118.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2025 On 05-February-15 | 119.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2025 On 05-February-15 | 119.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2025 On 05-February-15 | 118.99 | Put          | Bond Future        | 1109      | 1                             | 1109      | 1                               | 0.00          |
| 22/09/2014 | 2025 On 05-February-15 | 119.00 | Put          | Bond Future        | 1119      | 1                             | 1119      | 1                               | 0.00          |
| 22/09/2014 | 2025 On 05-February-15 | 119.01 | Put          | Bond Future        | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 22/09/2014 | 2030 On 06-November-14 |        |              | Bond Future        | 8.59      | 97.0495                       | 8.5949    | 97.0495                         | 4,662.00      |
| 22/09/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future        | 3127      | 3                             | 3127      | 3                               | 0.00          |
| 22/09/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future        | 3281      | 3                             | 3281      | 3                               | 0.00          |
| 22/09/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future        | 3204      | 3                             | 3204      | 3                               | 0.00          |
| 22/09/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2030 On 05-February-15 |        |              | Bond Future        | 8.66      | 94.5695                       | 8.6595    | 94.5695                         | 0.00          |
| 22/09/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future        | 4474      | 4                             | 4474      | 4                               | 0.00          |
| 22/09/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future        | 4623      | 4                             | 4623      | 4                               | 0.00          |
| 22/09/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future        | 4548      | 4                             | 4548      | 4                               | 0.00          |
| 22/09/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2030 On 07-May-15      |        |              | Bond Future        | 8.71      | 96.1926                       | 8.7115    | 96.1926                         | 0.00          |
| 22/09/2014 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future        | 302       | 0                             | 302       | 0                               | 0.00          |
| 22/09/2014 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future        | 380       | 0                             | 380       | 0                               | 0.00          |
| 22/09/2014 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future        | 224       | 0                             | 224       | 0                               | 0.00          |
| 22/09/2014 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 06-November-14 |        |              | Bond Future | 8.81      | 99.2220                       | 8.8083    | 99.2220                         | 7,248.00      |
| 22/09/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 7799      | 8                             | 7799      | 8                               | 0.00          |
| 22/09/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 7964      | 8                             | 7964      | 8                               | 0.00          |
| 22/09/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 7881      | 8                             | 7881      | 8                               | 0.00          |
| 22/09/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 05-February-15 |        |              | Bond Future | 8.87      | 96.5259                       | 8.8702    | 96.5259                         | 3,280.00      |
| 22/09/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 5519      | 5                             | 5519      | 5                               | 0.00          |
| 22/09/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 5604      | 5                             | 5604      | 5                               | 0.00          |
| 22/09/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 5688      | 6                             | 5688      | 6                               | 0.00          |
| 22/09/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 07-May-15      |        |              | Bond Future | 8.92      | 98.1826                       | 8.9208    | 98.1826                         | 0.00          |
| 22/09/2014 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 635       | 0                             | 635       | 0                               | 0.00          |
| 22/09/2014 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 22/09/2014 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 727       | 1                             | 727       | 1                               | 0.00          |
| 22/09/2014 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2038 On 06-November-14 |        |              | Bond Future | 122.26    | 122.2665                      | 122.2634  | 122.2665                        | 1,860.00      |
| 22/09/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 22/09/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 2253      | 2                             | 2253      | 2                               | 0.00          |
| 22/09/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 2263      | 2                             | 2263      | 2                               | 0.00          |
| 22/09/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2038 On 05-February-15 |        |              | Bond Future | 122.90    | 122.9040                      | 122.8984  | 122.9040                        | 0.00          |
| 22/09/2014 | 2038 On 05-February-15 | 123.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2038 On 05-February-15 | 123.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2038 On 05-February-15 | 122.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | 2038 On 05-February-15 | 123.00 | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 22/09/2014 | 2038 On 05-February-15 | 123.01 | Put          | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 22/09/2014 | 2038 On 05-February-15 | 122.99 | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 22/09/2014 | 2044 On 06-November-14 |        |              | Bond Future | 8.87      | 101.1011                      | 8.8719    | 101.1011                        | 3,123.00      |
| 22/09/2014 | 2044 On 06-November-14 | 8.99   | Call         | Bond Future | 1200      | 1                             | 1200      | 1                               | 0.00          |
| 22/09/2014 | 2044 On 06-November-14 | 9.00   | Call         | Bond Future | 1300      | 1                             | 1300      | 1                               | 0.00          |
| 22/09/2014 | 2044 On 06-November-14 | 9.01   | Call         | Bond Future | 1401      | 1                             | 1401      | 1                               | 0.00          |
| 22/09/2014 | 2044 On 06-November-14 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 06-November-14 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 06-November-14 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 05-February-15 |        |              | Bond Future | 8.93      | 98.3094                       | 8.9314    | 98.3094                         | 0.00          |
| 22/09/2014 | 2044 On 05-February-15 | 9.01   | Call         | Bond Future | 792       | 1                             | 792       | 1                               | 0.00          |
| 22/09/2014 | 2044 On 05-February-15 | 9.00   | Call         | Bond Future | 692       | 1                             | 692       | 1                               | 0.00          |
| 22/09/2014 | 2044 On 05-February-15 | 8.99   | Call         | Bond Future | 591       | 1                             | 591       | 1                               | 0.00          |
| 22/09/2014 | 2044 On 05-February-15 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 05-February-15 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 05-February-15 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 07-May-15      |        |              | Bond Future | 8.98      | 99.9968                       | 8.9802    | 99.9968                         | 0.00          |
| 22/09/2014 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 22/09/2014 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 299       | 0                             | 299       | 0                               | 0.00          |
| 22/09/2014 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 22/09/2014 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2046 On 06-November-14 |        |              | Bond Future | 123.63    | 123.6348                      | 123.6315  | 123.6348                        | 5,389.00      |
| 22/09/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 19201     | 19                            | 19201     | 19                              | 0.00          |
| 22/09/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 19181     | 19                            | 19181     | 19                              | 0.00          |
| 22/09/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 19191     | 19                            | 19191     | 19                              | 0.00          |
| 22/09/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2046 On 05-February-15 |        |              | Bond Future | 125.59    | 125.5952                      | 125.5894  | 125.5952                        | 0.00          |
| 22/09/2014 | 2046 On 05-February-15 | 123.99 | Call         | Bond Future | 1599      | 2                             | 1599      | 2                               | 0.00          |
| 22/09/2014 | 2046 On 05-February-15 | 124.01 | Call         | Bond Future | 1579      | 2                             | 1579      | 2                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | 2046 On 05-February-15  | 124.00 | Call         | Bond Future        | 1589      | 2                             | 1589      | 2                               | 0.00          |
| 22/09/2014 | 2046 On 05-February-15  | 123.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2046 On 05-February-15  | 124.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2046 On 05-February-15  | 124.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 131.61    | 131.6135                      | 131.6103  | 131.6135                        | 2,640.00      |
| 22/09/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 5610      | 6                             | 5610      | 6                               | 0.00          |
| 22/09/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 5600      | 6                             | 5600      | 6                               | 0.00          |
| 22/09/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 5620      | 6                             | 5620      | 6                               | 0.00          |
| 22/09/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2050 On 05-February-15  |        |              | Bond Future        | 132.25    | 132.2524                      | 132.2466  | 132.2524                        | 0.00          |
| 22/09/2014 | 2050 On 05-February-15  | 129.99 | Call         | Bond Future        | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 22/09/2014 | 2050 On 05-February-15  | 130.01 | Call         | Bond Future        | 2237      | 2                             | 2237      | 2                               | 0.00          |
| 22/09/2014 | 2050 On 05-February-15  | 130.00 | Call         | Bond Future        | 2247      | 2                             | 2247      | 2                               | 0.00          |
| 22/09/2014 | 2050 On 05-February-15  | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2050 On 05-February-15  | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 2050 On 05-February-15  | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | AL12 On 06-November-14  |        |              | Index Future       | 516.56    | 515.6590                      | 516.5560  | 515.6590                        | 0.00          |
| 22/09/2014 | AL12 On 05-February-15  |        |              | Index Future       | 524.67    | 523.7740                      | 524.6720  | 523.7740                        | 0.00          |
| 22/09/2014 | AL12 On 07-May-15       |        |              | Index Future       | 533.68    | 532.7500                      | 533.6810  | 532.7500                        | 0.00          |
| 22/09/2014 | AL37 On 06-November-14  |        |              | Index Future       | 437.22    | 437.0460                      | 437.2220  | 437.0460                        | 3.00          |
| 22/09/2014 | AL37 On 05-February-15  |        |              | Index Future       | 444.09    | 443.9240                      | 444.0920  | 443.9240                        | 0.00          |
| 22/09/2014 | AL7T On 06-November-14  |        |              | Index Future       | 515.52    | 515.1370                      | 515.5200  | 515.1370                        | 4.00          |
| 22/09/2014 | AL7T On 05-February-15  |        |              | Index Future       | 523.62    | 523.2440                      | 523.6190  | 523.2440                        | 0.00          |
| 22/09/2014 | ALBI On 06-November-14  |        |              | Index Future       | 469.50    | 468.9960                      | 469.5000  | 468.9960                        | 584.00        |
| 22/09/2014 | ALBI On 05-February-15  |        |              | Index Future       | 476.88    | 476.3760                      | 476.8770  | 476.3760                        | 65.00         |
| 22/09/2014 | ALBI On 07-May-15       |        |              | Index Future       | 485.07    | 484.5400                      | 485.0650  | 484.5400                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 22/09/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 22/09/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | EL28 On 06-November-14 |        |              | Bond Future | 123.04    | 123.0399                      | 123.0371  | 123.0399                        | 0.00          |
| 22/09/2014 | EL28 On 06-November-14 | 122.00 | Call         | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 22/09/2014 | EL28 On 06-November-14 | 121.99 | Call         | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 22/09/2014 | EL28 On 06-November-14 | 122.01 | Call         | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 22/09/2014 | EL28 On 06-November-14 | 122.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | EL28 On 06-November-14 | 122.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | EL28 On 06-November-14 | 121.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | EL28 On 05-February-15 |        |              | Bond Future | 124.99    | 124.9912                      | 124.9860  | 124.9912                        | 0.00          |
| 22/09/2014 | EL28 On 05-February-15 | 126.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | EL28 On 05-February-15 | 126.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | EL28 On 05-February-15 | 125.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | EL28 On 05-February-15 | 126.00 | Put          | Bond Future | 1014      | 1                             | 1014      | 1                               | 0.00          |
| 22/09/2014 | EL28 On 05-February-15 | 125.99 | Put          | Bond Future | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 22/09/2014 | EL28 On 05-February-15 | 126.01 | Put          | Bond Future | 1024      | 1                             | 1024      | 1                               | 0.00          |
| 22/09/2014 | ES33 On 06-November-14 |        |              | Bond Future | 9.55      | 83.2598                       | 9.5522    | 83.2598                         | 6,220.00      |
| 22/09/2014 | ES33 On 06-November-14 | 10.29  | Call         | Bond Future | 5241      | 5                             | 5241      | 5                               | 0.00          |
| 22/09/2014 | ES33 On 06-November-14 | 10.30  | Call         | Bond Future | 5308      | 5                             | 5308      | 5                               | 0.00          |
| 22/09/2014 | ES33 On 06-November-14 | 10.31  | Call         | Bond Future | 5375      | 5                             | 5375      | 5                               | 0.00          |
| 22/09/2014 | ES33 On 06-November-14 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | ES33 On 06-November-14 | 10.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | ES33 On 06-November-14 | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.64      | 84.5698                       | 9.6426    | 84.5698                         | 0.00          |
| 22/09/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 2634      | 3                             | 2634      | 3                               | 0.00          |
| 22/09/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 2564      | 2                             | 2564      | 2                               | 0.00          |
| 22/09/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 2494      | 2                             | 2494      | 2                               | 0.00          |
| 22/09/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | ES33 On 07-May-15      |        |              | Bond Future | 9.72      | 82.2296                       | 9.7161    | 82.2296                         | 0.00          |
| 22/09/2014 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 317       | 0                             | 317       | 0                               | 0.00          |
| 22/09/2014 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 173       | 0                             | 173       | 0                               | 0.00          |
| 22/09/2014 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 22/09/2014 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product              | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | ES33 On 07-May-15       | 9.75   | Put          | Bond Future          | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 06-November-14  |        |              | GOVI                 | 467.83    | 467.3590                      | 467.8340  | 467.3590                        | 407.00        |
| 22/09/2014 | GOVI On 06-November-14  | 448.99 | Call         | GOVI                 | 188440    | 18                            | 188440    | 18                              | 0.00          |
| 22/09/2014 | GOVI On 06-November-14  | 449.01 | Call         | GOVI                 | 188240    | 18                            | 188240    | 18                              | 0.00          |
| 22/09/2014 | GOVI On 06-November-14  | 449.00 | Call         | GOVI                 | 188340    | 18                            | 188340    | 18                              | 0.00          |
| 22/09/2014 | GOVI On 06-November-14  | 449.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 06-November-14  | 449.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 06-November-14  | 448.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 05-February-15  |        |              | GOVI                 | 475.18    | 474.7140                      | 475.1840  | 474.7140                        | 48.00         |
| 22/09/2014 | GOVI On 05-February-15  | 459.99 | Call         | GOVI                 | 151940    | 15                            | 151940    | 15                              | 0.00          |
| 22/09/2014 | GOVI On 05-February-15  | 460.00 | Call         | GOVI                 | 151840    | 15                            | 151840    | 15                              | 0.00          |
| 22/09/2014 | GOVI On 05-February-15  | 460.01 | Call         | GOVI                 | 151740    | 15                            | 151740    | 15                              | 0.00          |
| 22/09/2014 | GOVI On 05-February-15  | 460.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 07-May-15       |        |              | GOVI                 | 483.34    | 482.8490                      | 483.3430  | 482.8490                        | 0.00          |
| 22/09/2014 | GOVI On 07-May-15       | 449.99 | Call         | GOVI                 | 333530    | 33                            | 333530    | 33                              | 0.00          |
| 22/09/2014 | GOVI On 07-May-15       | 450.00 | Call         | GOVI                 | 333430    | 33                            | 333430    | 33                              | 0.00          |
| 22/09/2014 | GOVI On 07-May-15       | 450.01 | Call         | GOVI                 | 333330    | 33                            | 333330    | 33                              | 0.00          |
| 22/09/2014 | GOVI On 07-May-15       | 450.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 07-May-15       | 450.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GOVI On 07-May-15       | 449.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX           | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 22/09/2014 | ICAA On 06-November-14  |        |              | Can-Do Interest Rate | 144.74    | 144.7480                      | 144.7404  | 144.7480                        | 571.00        |
| 22/09/2014 | IGOV On 06-November-14  |        |              | Index Future         | 219.13    | 219.1510                      | 219.1320  | 219.1510                        | 1,161.00      |
| 22/09/2014 | IGOV On 05-February-15  |        |              | Index Future         | 222.60    | 222.6270                      | 222.6020  | 222.6270                        | 10.00         |
| 22/09/2014 | IGOV On 07-May-15       |        |              | Index Future         | 226.45    | 226.4690                      | 226.4510  | 226.4690                        | 0.00          |
| 22/09/2014 | ILBI On 06-November-14  |        |              | Index Future         | 593.66    | 593.7600                      | 593.6600  | 593.7600                        | 0.00          |
| 22/09/2014 | ILBI On 05-February-15  |        |              | Index Future         | 603.07    | 603.1750                      | 603.0680  | 603.1750                        | 157.00        |
| 22/09/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap   | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 22/09/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap   | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 22/09/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap   | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 22/09/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap   | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 22/09/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap   | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 22/09/2014 | JBAF On 15-October-14   |        |              | Jibar Tradeable Future | 6.15      | 93.8300                       | 6.1500    | 93.8300                         | 0.00          |
| 22/09/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.20      | 93.7500                       | 6.2000    | 93.7500                         | 0.00          |
| 22/09/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.29      | 93.6300                       | 6.2900    | 93.6300                         | 0.00          |
| 22/09/2014 | JBAF On 21-January-15   |        |              | Jibar Tradeable Future | 6.37      | 93.5600                       | 6.3700    | 93.5600                         | 0.00          |
| 22/09/2014 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.48      | 93.4400                       | 6.4800    | 93.4400                         | 0.00          |
| 22/09/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.57      | 93.3800                       | 6.5700    | 93.3800                         | 2,850.00      |
| 22/09/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.84      | 93.0900                       | 6.8400    | 93.0900                         | 5,000.00      |
| 22/09/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.03      | 92.9100                       | 7.0300    | 92.9100                         | 0.00          |
| 22/09/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.19      | 92.7600                       | 7.1900    | 92.7600                         | 0.00          |
| 22/09/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.33      | 92.6200                       | 7.3300    | 92.6200                         | 0.00          |
| 22/09/2014 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.48      | 92.4800                       | 7.4800    | 92.4800                         | 0.00          |
| 22/09/2014 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.63      | 92.3900                       | 7.6300    | 92.3900                         | 0.00          |
| 22/09/2014 | R023 On 06-November-14  |        |              | Bond Future            | 7.93      | 100.4195                      | 7.9282    | 100.4195                        | 9,834.00      |
| 22/09/2014 | R023 On 06-November-14  | 8.60   | Call         | Bond Future            | 3964      | 4                             | 3964      | 4                               | 0.00          |
| 22/09/2014 | R023 On 06-November-14  | 8.61   | Call         | Bond Future            | 4018      | 4                             | 4018      | 4                               | 0.00          |
| 22/09/2014 | R023 On 06-November-14  | 8.59   | Call         | Bond Future            | 3911      | 4                             | 3911      | 4                               | 0.00          |
| 22/09/2014 | R023 On 06-November-14  | 8.60   | Put          | Bond Future            | 61        | 0                             | 61        | 0                               | 0.00          |
| 22/09/2014 | R023 On 06-November-14  | 8.61   | Put          | Bond Future            | 58        | 0                             | 58        | 0                               | 0.00          |
| 22/09/2014 | R023 On 06-November-14  | 8.59   | Put          | Bond Future            | 64        | 0                             | 64        | 0                               | 0.00          |
| 22/09/2014 | R023 On 05-February-15  |        |              | Bond Future            | 8.00      | 101.9995                      | 7.9977    | 101.9995                        | 0.00          |
| 22/09/2014 | R023 On 05-February-15  | 8.75   | Call         | Bond Future            | 4641      | 5                             | 4641      | 5                               | 0.00          |
| 22/09/2014 | R023 On 05-February-15  | 8.76   | Call         | Bond Future            | 4687      | 5                             | 4687      | 5                               | 0.00          |
| 22/09/2014 | R023 On 05-February-15  | 8.74   | Call         | Bond Future            | 4595      | 5                             | 4595      | 5                               | 0.00          |
| 22/09/2014 | R023 On 05-February-15  | 8.75   | Put          | Bond Future            | 397       | 0                             | 397       | 0                               | 0.00          |
| 22/09/2014 | R023 On 05-February-15  | 8.76   | Put          | Bond Future            | 388       | 0                             | 388       | 0                               | 0.00          |
| 22/09/2014 | R023 On 05-February-15  | 8.74   | Put          | Bond Future            | 406       | 0                             | 406       | 0                               | 0.00          |
| 22/09/2014 | R023 On 07-May-15       |        |              | Bond Future            | 8.04      | 99.8211                       | 8.0404    | 99.8211                         | 0.00          |
| 22/09/2014 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 2635      | 3                             | 2635      | 3                               | 0.00          |
| 22/09/2014 | R023 On 07-May-15       | 8.16   | Call         | Bond Future            | 2697      | 3                             | 2697      | 3                               | 0.00          |
| 22/09/2014 | R023 On 07-May-15       | 8.15   | Call         | Bond Future            | 2666      | 3                             | 2666      | 3                               | 0.00          |
| 22/09/2014 | R023 On 07-May-15       | 8.15   | Put          | Bond Future            | 2049      | 2                             | 2049      | 2                               | 0.00          |
| 22/09/2014 | R023 On 07-May-15       | 8.14   | Put          | Bond Future            | 2074      | 2                             | 2074      | 2                               | 0.00          |
| 22/09/2014 | R023 On 07-May-15       | 8.16   | Put          | Bond Future            | 2024      | 2                             | 2024      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R023 On 06-August-15   |        |              | Bond Future | 8.05      | 101.7396                      | 8.0539    | 101.7396                        | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 8.24   | Call         | Bond Future | 3347      | 3                             | 3347      | 3                               | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 9.07   | Call         | Bond Future | 6339      | 6                             | 6339      | 6                               | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 8.25   | Call         | Bond Future | 3378      | 3                             | 3378      | 3                               | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 8.26   | Call         | Bond Future | 3409      | 3                             | 3409      | 3                               | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 8.24   | Put          | Bond Future | 2326      | 2                             | 2326      | 2                               | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 8.26   | Put          | Bond Future | 2280      | 2                             | 2280      | 2                               | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 8.25   | Put          | Bond Future | 2303      | 2                             | 2303      | 2                               | 0.00          |
| 22/09/2014 | R023 On 06-August-15   | 9.07   | Put          | Bond Future | 928       | 1                             | 928       | 1                               | 911.00        |
| 22/09/2014 | R157 On 06-November-14 |        |              | Bond Future | 6.74      | 107.5527                      | 6.7365    | 107.5527                        | 0.00          |
| 22/09/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 22/09/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 22/09/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 22/09/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 468       | 0                             | 468       | 0                               | 0.00          |
| 22/09/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 483       | 0                             | 483       | 0                               | 0.00          |
| 22/09/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 476       | 0                             | 476       | 0                               | 0.00          |
| 22/09/2014 | R157 On 05-February-15 |        |              | Bond Future | 6.91      | 109.2566                      | 6.9095    | 109.2566                        | 0.00          |
| 22/09/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |
| 22/09/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 1103      | 1                             | 1103      | 1                               | 0.00          |
| 22/09/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 22/09/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 22/09/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 22/09/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.21      | 121.2630                      | 8.2058    | 121.2630                        | 48,750.00     |
| 22/09/2014 | R186 On 06-November-14 | 8.30   | Call         | Bond Future | 1839      | 2                             | 1839      | 2                               | 100.00        |
| 22/09/2014 | R186 On 06-November-14 | 8.50   | Call         | Bond Future | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 7816      | 8                             | 7816      | 8                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 7.70   | Call         | Bond Future | 174       | 0                             | 174       | 0                               | 1,500.00      |
| 22/09/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 1140      | 1                             | 1140      | 1                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.53   | Call         | Bond Future | 3160      | 3                             | 3160      | 3                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.00   | Call         | Bond Future | 692       | 1                             | 692       | 1                               | 1,500.00      |
| 22/09/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 1178      | 1                             | 1178      | 1                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.60   | Call         | Bond Future | 3620      | 3                             | 3620      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R186 On 06-November-14 | 8.45   | Call         | Bond Future | 2664      | 3                             | 2664      | 3                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 7.80   | Call         | Bond Future | 290       | 0                             | 290       | 0                               | 100.00        |
| 22/09/2014 | R186 On 06-November-14 | 8.30   | Put          | Bond Future | 1043      | 1                             | 1043      | 1                               | 100.00        |
| 22/09/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 2,010.00      |
| 22/09/2014 | R186 On 06-November-14 | 8.50   | Put          | Bond Future | 511       | 1                             | 511       | 1                               | 7,000.00      |
| 22/09/2014 | R186 On 06-November-14 | 8.00   | Put          | Bond Future | 2455      | 3                             | 2455      | 3                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 1605      | 2                             | 1605      | 2                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 1699      | 2                             | 1699      | 2                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.45   | Put          | Bond Future | 618       | 1                             | 618       | 1                               | 6,000.00      |
| 22/09/2014 | R186 On 06-November-14 | 8.53   | Put          | Bond Future | 455       | 1                             | 455       | 1                               | 100.00        |
| 22/09/2014 | R186 On 06-November-14 | 7.70   | Put          | Bond Future | 4573      | 5                             | 4573      | 5                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.60   | Put          | Bond Future | 342       | 0                             | 342       | 0                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 1652      | 2                             | 1652      | 2                               | 0.00          |
| 22/09/2014 | R186 On 06-November-14 | 7.80   | Put          | Bond Future | 3801      | 4                             | 3801      | 4                               | 0.00          |
| 22/09/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.27      | 117.8751                      | 8.2703    | 117.8751                        | 540.00        |
| 22/09/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 4968      | 5                             | 4968      | 5                               | 0.00          |
| 22/09/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 5026      | 5                             | 5026      | 5                               | 0.00          |
| 22/09/2014 | R186 On 05-February-15 | 9.00   | Call         | Bond Future | 6491      | 6                             | 6491      | 6                               | 0.00          |
| 22/09/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 4910      | 5                             | 4910      | 5                               | 0.00          |
| 22/09/2014 | R186 On 05-February-15 | 9.00   | Put          | Bond Future | 640       | 1                             | 640       | 1                               | 9,600.00      |
| 22/09/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 22/09/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 1054      | 1                             | 1054      | 1                               | 0.00          |
| 22/09/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 1075      | 1                             | 1075      | 1                               | 0.00          |
| 22/09/2014 | R186 On 07-May-15      |        |              | Bond Future | 8.32      | 119.8971                      | 8.3176    | 119.8971                        | 0.00          |
| 22/09/2014 | R186 On 07-May-15      | 8.25   | Call         | Bond Future | 3109      | 3                             | 3109      | 3                               | 0.00          |
| 22/09/2014 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 3070      | 3                             | 3070      | 3                               | 0.00          |
| 22/09/2014 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 3149      | 3                             | 3149      | 3                               | 0.00          |
| 22/09/2014 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 3662      | 4                             | 3662      | 4                               | 0.00          |
| 22/09/2014 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 3619      | 4                             | 3619      | 4                               | 0.00          |
| 22/09/2014 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 3705      | 4                             | 3705      | 4                               | 0.00          |
| 22/09/2014 | R197 On 06-November-14 |        |              | Bond Future | 287.07    | 287.0746                      | 287.0661  | 287.0746                        | 939.00        |
| 22/09/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 2066      | 2                             | 2066      | 2                               | 0.00          |
| 22/09/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 2056      | 2                             | 2056      | 2                               | 0.00          |
| 22/09/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 2076      | 2                             | 2076      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R197 On 05-February-15 |        |              | Bond Future | 285.60    | 285.6106                      | 285.5967  | 285.6106                        | 0.00          |
| 22/09/2014 | R197 On 05-February-15 | 288.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R197 On 05-February-15 | 289.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R197 On 05-February-15 | 289.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R197 On 05-February-15 | 289.00 | Put          | Bond Future | 3403      | 3                             | 3403      | 3                               | 0.00          |
| 22/09/2014 | R197 On 05-February-15 | 289.01 | Put          | Bond Future | 3413      | 3                             | 3413      | 3                               | 0.00          |
| 22/09/2014 | R197 On 05-February-15 | 288.99 | Put          | Bond Future | 3393      | 3                             | 3393      | 3                               | 0.00          |
| 22/09/2014 | R202 On 06-November-14 |        |              | Bond Future | 232.41    | 232.4167                      | 232.4100  | 232.4167                        | 47,856.00     |
| 22/09/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 5420      | 5                             | 5420      | 5                               | 0.00          |
| 22/09/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 5410      | 5                             | 5410      | 5                               | 0.00          |
| 22/09/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 5400      | 5                             | 5400      | 5                               | 0.00          |
| 22/09/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R202 On 05-February-15 |        |              | Bond Future | 232.90    | 232.9067                      | 232.8956  | 232.9067                        | 0.00          |
| 22/09/2014 | R202 On 05-February-15 | 232.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R202 On 05-February-15 | 233.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R202 On 05-February-15 | 233.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R202 On 05-February-15 | 233.00 | Put          | Bond Future | 104       | 0                             | 104       | 0                               | 0.00          |
| 22/09/2014 | R202 On 05-February-15 | 233.01 | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 22/09/2014 | R202 On 05-February-15 | 232.99 | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 22/09/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.03      | 104.3716                      | 7.0264    | 104.3716                        | 14,299.00     |
| 22/09/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 162       | 0                             | 162       | 0                               | 45.00         |
| 22/09/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 297       | 0                             | 297       | 0                               | 14.00         |
| 22/09/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 178       | 0                             | 178       | 0                               | 0.00          |
| 22/09/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 169       | 0                             | 169       | 0                               | 0.00          |
| 22/09/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 645       | 1                             | 645       | 1                               | 0.00          |
| 22/09/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 417       | 0                             | 417       | 0                               | 0.00          |
| 22/09/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 609       | 1                             | 609       | 1                               | 0.00          |
| 22/09/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 627       | 1                             | 627       | 1                               | 0.00          |
| 22/09/2014 | R203 On 05-February-15 |        |              | Bond Future | 7.11      | 106.0137                      | 7.1055    | 106.0137                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1539      | 2                             | 1539      | 2                               | 55.00         |
| 22/09/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 2920      | 3                             | 2920      | 3                               | 0.00          |
| 22/09/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 2942      | 3                             | 2942      | 3                               | 0.00          |
| 22/09/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 2898      | 3                             | 2898      | 3                               | 0.00          |
| 22/09/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 22/09/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 22/09/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 22/09/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 22/09/2014 | R203 On 07-May-15      |        |              | Bond Future | 7.12      | 103.6619                      | 7.1212    | 103.6619                        | 0.00          |
| 22/09/2014 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 928       | 1                             | 928       | 1                               | 0.00          |
| 22/09/2014 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 941       | 1                             | 941       | 1                               | 0.00          |
| 22/09/2014 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 916       | 1                             | 916       | 1                               | 0.00          |
| 22/09/2014 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 22/09/2014 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 642       | 1                             | 642       | 1                               | 0.00          |
| 22/09/2014 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 660       | 1                             | 660       | 1                               | 0.00          |
| 22/09/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.32      | 105.4603                      | 7.3222    | 105.4603                        | 12,674.00     |
| 22/09/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 22/09/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 22/09/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 22/09/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 22/09/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 1277      | 1                             | 1277      | 1                               | 0.00          |
| 22/09/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 1,270.00      |
| 22/09/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 1306      | 1                             | 1306      | 1                               | 0.00          |
| 22/09/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 1247      | 1                             | 1247      | 1                               | 0.00          |
| 22/09/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.40      | 103.0847                      | 7.3955    | 103.0847                        | 0.00          |
| 22/09/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 2945      | 3                             | 2945      | 3                               | 0.00          |
| 22/09/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 22/09/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 2974      | 3                             | 2974      | 3                               | 0.00          |
| 22/09/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 22/09/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 133       | 0                             | 133       | 0                               | 0.00          |
| 22/09/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 137       | 0                             | 137       | 0                               | 0.00          |
| 22/09/2014 | R204 On 07-May-15      |        |              | Bond Future | 7.43      | 104.8527                      | 7.4323    | 104.8527                        | 0.00          |
| 22/09/2014 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 1289      | 1                             | 1289      | 1                               | 0.00          |
| 22/09/2014 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 1323      | 1                             | 1323      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 1306      | 1                             | 1306      | 1                               | 0.00          |
| 22/09/2014 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 22/09/2014 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 1093      | 1                             | 1093      | 1                               | 0.00          |
| 22/09/2014 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 22/09/2014 | R204 On 06-August-15   |        |              | Bond Future | 7.41      | 102.8262                      | 7.4109    | 102.8262                        | 0.00          |
| 22/09/2014 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 3306      | 3                             | 3306      | 3                               | 0.00          |
| 22/09/2014 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 1902      | 2                             | 1902      | 2                               | 0.00          |
| 22/09/2014 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 1939      | 2                             | 1939      | 2                               | 0.00          |
| 22/09/2014 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 1920      | 2                             | 1920      | 2                               | 0.00          |
| 22/09/2014 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 403       | 0                             | 403       | 0                               | 699.00        |
| 22/09/2014 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 923       | 1                             | 923       | 1                               | 0.00          |
| 22/09/2014 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 934       | 1                             | 934       | 1                               | 0.00          |
| 22/09/2014 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 913       | 1                             | 913       | 1                               | 0.00          |
| 22/09/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.54      | 101.0607                      | 7.5446    | 101.0607                        | 35,188.00     |
| 22/09/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 22/09/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 22/09/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 22/09/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 1164      | 1                             | 1164      | 1                               | 0.00          |
| 22/09/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 1134      | 1                             | 1134      | 1                               | 0.00          |
| 22/09/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 1105      | 1                             | 1105      | 1                               | 0.00          |
| 22/09/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.62      | 99.0097                       | 7.6156    | 99.0097                         | 0.00          |
| 22/09/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 3602      | 4                             | 3602      | 4                               | 0.00          |
| 22/09/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 3670      | 4                             | 3670      | 4                               | 0.00          |
| 22/09/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 3636      | 4                             | 3636      | 4                               | 0.00          |
| 22/09/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 22/09/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 22/09/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 22/09/2014 | R207 On 07-May-15      |        |              | Bond Future | 7.66      | 100.7082                      | 7.6612    | 100.7082                        | 0.00          |
| 22/09/2014 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 2904      | 3                             | 2904      | 3                               | 0.00          |
| 22/09/2014 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 1646      | 2                             | 1646      | 2                               | 66.00         |
| 22/09/2014 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 2931      | 3                             | 2931      | 3                               | 0.00          |
| 22/09/2014 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 2877      | 3                             | 2877      | 3                               | 0.00          |
| 22/09/2014 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |
| 22/09/2014 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 1383      | 1                             | 1383      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 678       | 1                             | 678       | 1                               | 0.00          |
| 22/09/2014 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 688       | 1                             | 688       | 1                               | 0.00          |
| 22/09/2014 | R207 On 06-August-15   |        |              | Bond Future | 7.66      | 98.9979                       | 7.6622    | 98.9979                         | 0.00          |
| 22/09/2014 | R207 On 06-August-15   | 7.74   | Call         | Bond Future | 1916      | 2                             | 1916      | 2                               | 0.00          |
| 22/09/2014 | R207 On 06-August-15   | 7.76   | Call         | Bond Future | 1956      | 2                             | 1956      | 2                               | 0.00          |
| 22/09/2014 | R207 On 06-August-15   | 7.75   | Call         | Bond Future | 1936      | 2                             | 1936      | 2                               | 0.00          |
| 22/09/2014 | R207 On 06-August-15   | 7.46   | Call         | Bond Future | 1408      | 1                             | 1408      | 1                               | 70.00         |
| 22/09/2014 | R207 On 06-August-15   | 7.74   | Put          | Bond Future | 1632      | 2                             | 1632      | 2                               | 0.00          |
| 22/09/2014 | R207 On 06-August-15   | 7.75   | Put          | Bond Future | 1615      | 2                             | 1615      | 2                               | 0.00          |
| 22/09/2014 | R207 On 06-August-15   | 7.76   | Put          | Bond Future | 1598      | 2                             | 1598      | 2                               | 0.00          |
| 22/09/2014 | R207 On 06-August-15   | 7.46   | Put          | Bond Future | 2151      | 2                             | 2151      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.70      | 96.0009                       | 7.6983    | 96.0009                         | 45,537.00     |
| 22/09/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 284       | 0                             | 284       | 0                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 310       | 0                             | 310       | 0                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 297       | 0                             | 297       | 0                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 3795      | 4                             | 3795      | 4                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 1505      | 2                             | 1505      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 1469      | 2                             | 1469      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 1541      | 2                             | 1541      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 1,520.00      |
| 22/09/2014 | R208 On 05-February-15 |        |              | Bond Future | 7.77      | 97.5114                       | 7.7672    | 97.5114                         | 0.00          |
| 22/09/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 3614      | 4                             | 3614      | 4                               | 0.00          |
| 22/09/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 3689      | 4                             | 3689      | 4                               | 0.00          |
| 22/09/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 3651      | 4                             | 3651      | 4                               | 0.00          |
| 22/09/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 314       | 0                             | 314       | 0                               | 0.00          |
| 22/09/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 307       | 0                             | 307       | 0                               | 0.00          |
| 22/09/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 22/09/2014 | R208 On 07-May-15      |        |              | Bond Future | 7.81      | 95.7814                       | 7.8097    | 95.7814                         | 0.00          |
| 22/09/2014 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 2222      | 2                             | 2222      | 2                               | 0.00          |
| 22/09/2014 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 2274      | 2                             | 2274      | 2                               | 0.00          |
| 22/09/2014 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 2248      | 2                             | 2248      | 2                               | 0.00          |
| 22/09/2014 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 1413      | 1                             | 1413      | 1                               | 0.00          |
| 22/09/2014 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 1395      | 1                             | 1395      | 1                               | 0.00          |
| 22/09/2014 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 1376      | 1                             | 1376      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R208 On 06-August-15   |        |              | Bond Future | 7.82      | 97.6226                       | 7.8159    | 97.6226                         | 0.00          |
| 22/09/2014 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 2499      | 2                             | 2499      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 2474      | 2                             | 2474      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 2524      | 3                             | 2524      | 3                               | 0.00          |
| 22/09/2014 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 4999      | 5                             | 4999      | 5                               | 0.00          |
| 22/09/2014 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 1719      | 2                             | 1719      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 619       | 1                             | 619       | 1                               | 198.00        |
| 22/09/2014 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 1701      | 2                             | 1701      | 2                               | 0.00          |
| 22/09/2014 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 1682      | 2                             | 1682      | 2                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 |        |              | Bond Future | 8.73      | 76.7763                       | 8.7263    | 76.7763                         | 28,923.00     |
| 22/09/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 9044      | 9                             | 9044      | 9                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 2406      | 2                             | 2406      | 2                               | 2,050.00      |
| 22/09/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 5774      | 6                             | 5774      | 6                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 9362      | 9                             | 9362      | 9                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 663       | 1                             | 663       | 1                               | 5,500.00      |
| 22/09/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 8723      | 9                             | 8723      | 9                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 2619      | 3                             | 2619      | 3                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 9.25   | Call         | Bond Future | 4155      | 4                             | 4155      | 4                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 2952      | 3                             | 2952      | 3                               | 2,050.00      |
| 22/09/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 6302      | 6                             | 6302      | 6                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 2728      | 3                             | 2728      | 3                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 8.75   | Call         | Bond Future | 1472      | 1                             | 1472      | 1                               | 2,200.00      |
| 22/09/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 2673      | 3                             | 2673      | 3                               | 1,640.00      |
| 22/09/2014 | R209 On 06-November-14 | 9.25   | Put          | Bond Future | 221       | 0                             | 221       | 0                               | 2,200.00      |
| 22/09/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 2,050.00      |
| 22/09/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 2465      | 3                             | 2465      | 3                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 1,640.00      |
| 22/09/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 2,050.00      |
| 22/09/2014 | R209 On 06-November-14 | 8.75   | Put          | Bond Future | 1286      | 1                             | 1286      | 1                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 577       | 1                             | 577       | 1                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 686       | 1                             | 686       | 1                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 557       | 1                             | 557       | 1                               | 0.00          |
| 22/09/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 5,500.00      |
| 22/09/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 482       | 1                             | 482       | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 907.00        |
| 22/09/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 |        |              | Bond Future | 8.78      | 77.9843                       | 8.7843    | 77.9843                         | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 4628      | 5                             | 4628      | 5                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 4679      | 5                             | 4679      | 5                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 4577      | 5                             | 4577      | 5                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.00   | Call         | Bond Future | 3424      | 3                             | 3424      | 3                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 1175      | 1                             | 1175      | 1                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 1133      | 1                             | 1133      | 1                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 22/09/2014 | R209 On 05-February-15 | 9.00   | Put          | Bond Future | 1784      | 2                             | 1784      | 2                               | 0.00          |
| 22/09/2014 | R209 On 07-May-15      |        |              | Bond Future | 8.83      | 76.1717                       | 8.8290    | 76.1717                         | 0.00          |
| 22/09/2014 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 4010      | 4                             | 4010      | 4                               | 0.00          |
| 22/09/2014 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 4094      | 4                             | 4094      | 4                               | 0.00          |
| 22/09/2014 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 4052      | 4                             | 4052      | 4                               | 0.00          |
| 22/09/2014 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 2759      | 3                             | 2759      | 3                               | 0.00          |
| 22/09/2014 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 2727      | 3                             | 2727      | 3                               | 0.00          |
| 22/09/2014 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 2792      | 3                             | 2792      | 3                               | 0.00          |
| 22/09/2014 | R209 On 06-August-15   |        |              | Bond Future | 8.86      | 77.6366                       | 8.8569    | 77.6366                         | 0.00          |
| 22/09/2014 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 8709      | 9                             | 8709      | 9                               | 0.00          |
| 22/09/2014 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 4579      | 5                             | 4579      | 5                               | 0.00          |
| 22/09/2014 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 4619      | 5                             | 4619      | 5                               | 0.00          |
| 22/09/2014 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 4539      | 4                             | 4539      | 4                               | 0.00          |
| 22/09/2014 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 3502      | 4                             | 3502      | 4                               | 0.00          |
| 22/09/2014 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 1370      | 1                             | 1370      | 1                               | 2,914.00      |
| 22/09/2014 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 3468      | 4                             | 3468      | 4                               | 0.00          |
| 22/09/2014 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 3536      | 4                             | 3536      | 4                               | 0.00          |
| 22/09/2014 | R210 On 06-November-14 |        |              | Bond Future | 172.34    | 172.3480                      | 172.3431  | 172.3480                        | 642.00        |
| 22/09/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 3353      | 3                             | 3353      | 3                               | 0.00          |
| 22/09/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 3333      | 3                             | 3333      | 3                               | 0.00          |
| 22/09/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 3343      | 3                             | 3343      | 3                               | 0.00          |
| 22/09/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R210 On 05-February-15 |        |              | Bond Future | 175.07    | 175.0810                      | 175.0726  | 175.0810                        | 0.00          |
| 22/09/2014 | R210 On 05-February-15 | 174.99 | Call         | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 22/09/2014 | R210 On 05-February-15 | 175.01 | Call         | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 22/09/2014 | R210 On 05-February-15 | 175.00 | Call         | Bond Future | 73        | 0                             | 73        | 0                               | 0.00          |
| 22/09/2014 | R210 On 05-February-15 | 174.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R210 On 05-February-15 | 175.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R210 On 05-February-15 | 175.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R211 On 06-November-14 |        |              | Bond Future | 132.36    | 132.3717                      | 132.3642  | 132.3717                        | 1,120.00      |
| 22/09/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 2374      | 2                             | 2374      | 2                               | 0.00          |
| 22/09/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 2364      | 2                             | 2364      | 2                               | 0.00          |
| 22/09/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 2354      | 2                             | 2354      | 2                               | 0.00          |
| 22/09/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R211 On 05-February-15 |        |              | Bond Future | 132.85    | 132.8650                      | 132.8550  | 132.8650                        | 0.00          |
| 22/09/2014 | R211 On 05-February-15 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R211 On 05-February-15 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R211 On 05-February-15 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R211 On 05-February-15 | 133.00 | Put          | Bond Future | 145       | 0                             | 145       | 0                               | 0.00          |
| 22/09/2014 | R211 On 05-February-15 | 132.99 | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 22/09/2014 | R211 On 05-February-15 | 133.01 | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 22/09/2014 | R212 On 06-November-14 |        |              | Bond Future | 136.88    | 136.8841                      | 136.8795  | 136.8841                        | 14,864.00     |
| 22/09/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 1880      | 2                             | 1880      | 2                               | 0.00          |
| 22/09/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 1870      | 2                             | 1870      | 2                               | 0.00          |
| 22/09/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 1890      | 2                             | 1890      | 2                               | 0.00          |
| 22/09/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R212 On 06-November-14 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R212 On 05-February-15 |        |              | Bond Future | 137.28    | 137.2922                      | 137.2850  | 137.2922                        | 0.00          |
| 22/09/2014 | R212 On 05-February-15 | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R212 On 05-February-15 | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R212 On 05-February-15 | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R212 On 05-February-15 | 137.99 | Put          | Bond Future | 705       | 1                             | 705       | 1                               | 0.00          |
| 22/09/2014 | R212 On 05-February-15 | 138.00 | Put          | Bond Future | 715       | 1                             | 715       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R212 On 05-February-15 | 138.01 | Put          | Bond Future | 725       | 1                             | 725       | 1                               | 0.00          |
| 22/09/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.60      | 87.3640                       | 8.5996    | 87.3640                         | 28,658.00     |
| 22/09/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 2478      | 2                             | 2478      | 2                               | 0.00          |
| 22/09/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 2532      | 2                             | 2532      | 2                               | 0.00          |
| 22/09/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 2587      | 3                             | 2587      | 3                               | 0.00          |
| 22/09/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 609       | 1                             | 609       | 1                               | 0.00          |
| 22/09/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 22/09/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 631       | 1                             | 631       | 1                               | 0.00          |
| 22/09/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.66      | 88.7386                       | 8.6639    | 88.7386                         | 0.00          |
| 22/09/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 5293      | 5                             | 5293      | 5                               | 0.00          |
| 22/09/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 5185      | 5                             | 5185      | 5                               | 0.00          |
| 22/09/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 5239      | 5                             | 5239      | 5                               | 0.00          |
| 22/09/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 22/09/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 877       | 1                             | 877       | 1                               | 0.00          |
| 22/09/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 912       | 1                             | 912       | 1                               | 0.00          |
| 22/09/2014 | R213 On 07-May-15      |        |              | Bond Future | 8.71      | 86.7129                       | 8.7098    | 86.7129                         | 0.00          |
| 22/09/2014 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 3478      | 3                             | 3478      | 3                               | 0.00          |
| 22/09/2014 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 3555      | 4                             | 3555      | 4                               | 0.00          |
| 22/09/2014 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 3516      | 3                             | 3516      | 3                               | 0.00          |
| 22/09/2014 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 3211      | 3                             | 3211      | 3                               | 0.00          |
| 22/09/2014 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 3175      | 3                             | 3175      | 3                               | 0.00          |
| 22/09/2014 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 3248      | 3                             | 3248      | 3                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 |        |              | Bond Future | 8.81      | 77.6269                       | 8.8118    | 77.6269                         | 6,066.00      |
| 22/09/2014 | R214 On 06-November-14 | 9.20   | Call         | Bond Future | 3479      | 3                             | 3479      | 3                               | 2,500.00      |
| 22/09/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 6380      | 6                             | 6380      | 6                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 6448      | 6                             | 6448      | 6                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 6516      | 6                             | 6516      | 6                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 | 9.80   | Call         | Bond Future | 7466      | 7                             | 7466      | 7                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 | 9.20   | Put          | Bond Future | 405       | 0                             | 405       | 0                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 22/09/2014 | R214 On 06-November-14 | 9.80   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 2,500.00      |
| 22/09/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 63        | 0                             | 63        | 0                               | 0.00          |
| 22/09/2014 | R214 On 05-February-15 |        |              | Bond Future | 8.87      | 78.8483                       | 8.8710    | 78.8483                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/09/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 5786      | 6                             | 5786      | 6                               | 0.00          |
| 22/09/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 5731      | 6                             | 5731      | 6                               | 0.00          |
| 22/09/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 5675      | 6                             | 5675      | 6                               | 0.00          |
| 22/09/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 22/09/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 22/09/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 22/09/2014 | R214 On 07-May-15      |        |              | Bond Future | 8.91      | 76.9065                       | 8.9143    | 76.9065                         | 0.00          |
| 22/09/2014 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 4608      | 5                             | 4608      | 5                               | 0.00          |
| 22/09/2014 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 4653      | 5                             | 4653      | 5                               | 0.00          |
| 22/09/2014 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 4564      | 5                             | 4564      | 5                               | 0.00          |
| 22/09/2014 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 2723      | 3                             | 2723      | 3                               | 0.00          |
| 22/09/2014 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 2755      | 3                             | 2755      | 3                               | 0.00          |
| 22/09/2014 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 22/09/2014 | R248 On 06-November-14 |        |              | Bond Future | 8.86      | 100.4051                      | 8.8625    | 100.4051                        | 29,570.00     |
| 22/09/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 8360      | 8                             | 8360      | 8                               | 0.00          |
| 22/09/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 8540      | 8                             | 8540      | 8                               | 0.00          |
| 22/09/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 8450      | 8                             | 8450      | 8                               | 0.00          |
| 22/09/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 05-February-15 |        |              | Bond Future | 8.92      | 101.9848                      | 8.9232    | 101.9848                        | 1,277.00      |
| 22/09/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 5695      | 6                             | 5695      | 6                               | 0.00          |
| 22/09/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 5789      | 6                             | 5789      | 6                               | 0.00          |
| 22/09/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 5602      | 5                             | 5602      | 5                               | 0.00          |
| 22/09/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 07-May-15      |        |              | Bond Future | 8.97      | 99.2996                       | 8.9679    | 99.2996                         | 0.00          |
| 22/09/2014 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 2835      | 3                             | 2835      | 3                               | 0.00          |
| 22/09/2014 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 2737      | 3                             | 2737      | 3                               | 0.00          |
| 22/09/2014 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 2933      | 3                             | 2933      | 3                               | 0.00          |
| 22/09/2014 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 22/09/2014 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date | Contract Details | Strike | Call/<br>Put | Product | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
|------|------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|