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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 2025 On 05-February-15 | | | Bond Future | 119.24 | 119.2386 | 119.2389 | 119.2386 | 16.00 |
| 25/11/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 25/11/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 25/11/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 25/11/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2025 On 07-May-15 | | | Bond Future | 121.19 | 121.1922 | 121.1906 | 121.1922 | 0.00 |
| 25/11/2014 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 25/11/2014 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 25/11/2014 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 25/11/2014 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2030 On 05-February-15 | | | Bond Future | 8.23 | 98.5938 | 8.2304 | 98.5938 | 4,663.00 |
| 25/11/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 7987 | 8 | 7987 | 8 | 0.00 |
| 25/11/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 8136 | 8 | 8136 | 8 | 0.00 |
| 25/11/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 8061 | 8 | 8061 | 8 | 0.00 |
| 25/11/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2030 On 07-May-15 | | | Bond Future | 8.28 | 100.2018 | 8.2800 | 100.2018 | 0.00 |
| 25/11/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 25/11/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 25/11/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 3708 | 4 | 3708 | 4 | 0.00 |
| 25/11/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 05-February-15 | | | Bond Future | 8.41 | 102.0252 | 8.4134 | 102.0252 | 15.00 |
| 25/11/2014 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 25/11/2014 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 25/11/2014 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 25/11/2014 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 07-May-15 | | | Bond Future | 8.46 | 99.5326 | 8.4641 | 99.5326 | 0.00 |
| 25/11/2014 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 227 | 1 | 227 | 1 | 0.00 |
| 25/11/2014 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 402 | 1 | 402 | 1 | 0.00 |
| 25/11/2014 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 315 | 1 | 315 | 1 | 0.00 |
| 25/11/2014 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 06-August-15 | | | Bond Future | 8.50 | 101.2719 | 8.5048 | 101.2719 | 0.00 |
| 25/11/2014 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 45 | 1 | 45 | 1 | 0.00 |
| 25/11/2014 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 25/11/2014 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 25/11/2014 | 2037 On 05-February-15 | | | Bond Future | 8.55 | 100.4268 | 8.5460 | 100.4268 | 13,851.00 |
| 25/11/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 8705 | 9 | 8705 | 9 | 0.00 |
| 25/11/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 8789 | 9 | 8789 | 9 | 0.00 |
| 25/11/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 8620 | 9 | 8620 | 9 | 0.00 |
| 25/11/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 07-May-15 | | | Bond Future | 8.60 | 102.0647 | 8.5969 | 102.0647 | 500.00 |
| 25/11/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 25/11/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 3881 | 5 | 3881 | 5 | 0.00 |
| 25/11/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 25/11/2014 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 06-August-15 | | | Bond Future | 8.64 | 99.5880 | 8.6399 | 99.5880 | 0.00 |
| 25/11/2014 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 1047 | 2 | 1047 | 2 | 0.00 |
| 25/11/2014 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 952 | 2 | 952 | 2 | 0.00 |
| 25/11/2014 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 1141 | 2 | 1141 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2038 On 05-February-15 | | | Bond Future | 127.10 | 127.1012 | 127.1017 | 127.1012 | 1,318.00 |
| 25/11/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 25/11/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 4102 | 4 | 4102 | 4 | 0.00 |
| 25/11/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 4112 | 4 | 4112 | 4 | 0.00 |
| 25/11/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2038 On 07-May-15 | | | Bond Future | 129.18 | 129.1834 | 129.1820 | 129.1834 | 0.00 |
| 25/11/2014 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 25/11/2014 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 2172 | 2 | 2172 | 2 | 0.00 |
| 25/11/2014 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 25/11/2014 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 05-February-15 | | | Bond Future | 8.66 | 102.0555 | 8.6602 | 102.0555 | 5,842.00 |
| 25/11/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 3610 | 4 | 3610 | 4 | 0.00 |
| 25/11/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 3510 | 4 | 3510 | 4 | 0.00 |
| 25/11/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 3409 | 4 | 3409 | 4 | 0.00 |
| 25/11/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 07-May-15 | | | Bond Future | 8.71 | 103.7199 | 8.7103 | 103.7199 | 0.00 |
| 25/11/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 2873 | 4 | 2873 | 4 | 0.00 |
| 25/11/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 3073 | 4 | 3073 | 4 | 0.00 |
| 25/11/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 2973 | 4 | 2973 | 4 | 0.00 |
| 25/11/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 06-August-15 | | | Bond Future | 8.75 | 101.1468 | 8.7532 | 101.1468 | 0.00 |
| 25/11/2014 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/11/2014 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 70 | 1 | 70 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/11/2014 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 25/11/2014 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 25/11/2014 | 2046 On 05-February-15 | | | Bond Future | 130.44 | 130.1445 | 130.4383 | 130.1445 | 5,569.00 |
| 25/11/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 6448 | 6 | 6448 | 6 | 0.00 |
| 25/11/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 6428 | 6 | 6428 | 6 | 0.00 |
| 25/11/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 6438 | 6 | 6438 | 6 | 0.00 |
| 25/11/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2046 On 07-May-15 | | | Bond Future | 131.20 | 130.9058 | 131.2027 | 130.9058 | 0.00 |
| 25/11/2014 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 4193 | 4 | 4193 | 4 | 0.00 |
| 25/11/2014 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 25/11/2014 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 25/11/2014 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2050 On 05-February-15 | | | Bond Future | 139.25 | 139.5978 | 139.2497 | 139.5978 | 2,640.00 |
| 25/11/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 9260 | 10 | 9260 | 10 | 0.00 |
| 25/11/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 9240 | 10 | 9240 | 10 | 0.00 |
| 25/11/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 9250 | 10 | 9250 | 10 | 0.00 |
| 25/11/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2050 On 07-May-15 | | | Bond Future | 141.53 | 141.8845 | 141.5285 | 141.8845 | 0.00 |
| 25/11/2014 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 6519 | 7 | 6519 | 7 | 0.00 |
| 25/11/2014 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 6539 | 7 | 6539 | 7 | 0.00 |
| 25/11/2014 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 6529 | 7 | 6529 | 7 | 0.00 |
| 25/11/2014 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | AL12 On 05-February-15 | | | Index Future | 541.52 | 544.0640 | 541.5150 | 544.0640 | 0.00 |
| 25/11/2014 | AL12 On 07-May-15 | | | Index Future | 550.33 | 552.9270 | 550.3290 | 552.9270 | 0.00 |
| 25/11/2014 | AL37 On 05-February-15 | | | Index Future | 452.56 | 453.2400 | 452.5620 | 453.2400 | 116.00 |
| 25/11/2014 | AL37 On 07-May-15 | | | Index Future | 459.93 | 460.6230 | 459.9280 | 460.6230 | 0.00 |
| 25/11/2014 | AL7T On 05-February-15 | | | Index Future | 536.89 | 538.2060 | 536.8940 | 538.2060 | 3.00 |
| 25/11/2014 | AL7T On 07-May-15 | | | Index Future | 545.63 | 546.9740 | 545.6320 | 546.9740 | 0.00 |
| 25/11/2014 | ALBI On 05-February-15 | | | Index Future | 488.98 | 490.5320 | 488.9790 | 490.5320 | 654.00 |
| 25/11/2014 | ALBI On 07-May-15 | | | Index Future | 496.94 | 498.5230 | 496.9380 | 498.5230 | 0.00 |
| 25/11/2014 | ALBI On 06-August-15 | | | Index Future | 505.52 | 507.1320 | 505.5210 | 507.1320 | 0.00 |
| 25/11/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 25/11/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 25/11/2014 | EL28 On 05-February-15 | | | Bond Future | 125.13 | 125.1235 | 125.1252 | 125.1235 | 0.00 |
| 25/11/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 25/11/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 25/11/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 25/11/2014 | EL28 On 07-May-15 | | | Bond Future | 125.66 | 125.6619 | 125.6617 | 125.6619 | 0.00 |
| 25/11/2014 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 25/11/2014 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 25/11/2014 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 25/11/2014 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 05-February-15 | | | Bond Future | 9.36 | 87.1975 | 9.3649 | 87.1975 | 6,220.00 |
| 25/11/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 25/11/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 4645 | 5 | 4645 | 5 | 0.00 |
| 25/11/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 4575 | 5 | 4575 | 5 | 0.00 |
| 25/11/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | ES33 On 07-May-15 | | | Bond Future | 9.44 | 84.8304 | 9.4400 | 84.8304 | 0.00 |
| 25/11/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 2213 | 3 | 2213 | 3 | 0.00 |
| 25/11/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 2358 | 3 | 2358 | 3 | 0.00 |
| 25/11/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 2286 | 3 | 2286 | 3 | 0.00 |
| 25/11/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 06-August-15 | | | Bond Future | 9.51 | 86.3126 | 9.5062 | 86.3126 | 0.00 |
| 25/11/2014 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 25/11/2014 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 25/11/2014 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 25/11/2014 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 05-February-15 | | | GOVI | 487.00 | 488.3110 | 486.9960 | 488.3110 | 411.00 |
| 25/11/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 270060 | 28 | 270060 | 28 | 0.00 |
| 25/11/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 269860 | 28 | 269860 | 28 | 0.00 |
| 25/11/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 269960 | 28 | 269960 | 28 | 0.00 |
| 25/11/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 07-May-15 | | | GOVI | 494.92 | 496.2660 | 494.9220 | 496.2660 | 130.00 |
| 25/11/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 449320 | 46 | 449320 | 46 | 0.00 |
| 25/11/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 449120 | 46 | 449120 | 46 | 0.00 |
| 25/11/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 449220 | 46 | 449220 | 46 | 0.00 |
| 25/11/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 06-August-15 | | | GOVI | 503.47 | 504.8360 | 503.4700 | 504.8360 | 0.00 |
| 25/11/2014 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 34600 | 5 | 34600 | 5 | 0.00 |
| 25/11/2014 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 34700 | 5 | 34700 | 5 | 0.00 |
| 25/11/2014 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 34800 | 5 | 34800 | 5 | 0.00 |
| 25/11/2014 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/11/2014 | IGOV On 05-February-15 | | | Index Future | 226.35 | 226.3710 | 226.3500 | 226.3710 | 1,093.00 |
| 25/11/2014 | IGOV On 07-May-15 | | | Index Future | 230.05 | 230.0770 | 230.0530 | 230.0770 | 80.00 |
| 25/11/2014 | IGOV On 06-August-15 | | | Index Future | 234.04 | 234.0680 | 234.0440 | 234.0680 | 0.00 |
| 25/11/2014 | ILBI On 05-February-15 | | | Index Future | 613.31 | 613.3730 | 613.3130 | 613.3730 | 157.00 |
| 25/11/2014 | ILBI On 07-May-15 | | | Index Future | 623.37 | 623.4310 | 623.3670 | 623.4310 | 0.00 |
| 25/11/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 25/11/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/11/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 25/11/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 25/11/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/11/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/11/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.08 | 93.9200 | 6.0800 | 93.9200 | 0.00 |
| 25/11/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.10 | 93.9000 | 6.1000 | 93.9000 | 0.00 |
| 25/11/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.14 | 93.8600 | 6.1400 | 93.8600 | 0.00 |
| 25/11/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.17 | 93.8300 | 6.1700 | 93.8300 | 2,850.00 |
| 25/11/2014 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.21 | 93.7900 | 6.2100 | 93.7900 | 0.00 |
| 25/11/2014 | JBAF On 20-May-15 | | | Jibar Tradeable Future | 6.29 | 93.7600 | 6.2900 | 93.7600 | 0.00 |
| 25/11/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.31 | 93.6900 | 6.3100 | 93.6900 | 5,000.00 |
| 25/11/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.43 | 93.6100 | 6.4300 | 93.6100 | 0.00 |
| 25/11/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.56 | 93.4500 | 6.5600 | 93.4500 | 0.00 |
| 25/11/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.67 | 93.3500 | 6.6700 | 93.3500 | 0.00 |
| 25/11/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.77 | 93.2400 | 6.7700 | 93.2400 | 0.00 |
| 25/11/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 6.89 | 93.1300 | 6.8900 | 93.1300 | 0.00 |
| 25/11/2014 | R023 On 05-February-15 | | | Bond Future | 7.55 | 104.9417 | 7.5461 | 104.9417 | 10,322.00 |
| 25/11/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 6914 | 7 | 6914 | 7 | 0.00 |
| 25/11/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 6969 | 7 | 6969 | 7 | 0.00 |
| 25/11/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 6860 | 7 | 6860 | 7 | 0.00 |
| 25/11/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 25/11/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 25/11/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 25/11/2014 | R023 On 07-May-15 | | | Bond Future | 7.59 | 102.7274 | 7.5852 | 102.7274 | 0.00 |
| 25/11/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 25/11/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 25/11/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 25/11/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 538 | 0 | 538 | 0 | 0.00 |
| 25/11/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | | | Bond Future | 7.61 | 104.5218 | 7.6089 | 104.5218 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 4386 | 5 | 4386 | 5 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 8098 | 8 | 8098 | 8 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 4427 | 5 | 4427 | 5 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 4468 | 5 | 4468 | 5 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 25/11/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 192 | 0 | 192 | 0 | 911.00 |
| 25/11/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 6.9095 | 109.2566 | 0.00 |
| 25/11/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 25/11/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1088 | 1 | 1088 | 1 | 0.00 |
| 25/11/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 25/11/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/11/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/11/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | | | Bond Future | 7.81 | 122.3782 | 7.8135 | 122.3782 | 44,684.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 7825 | 8 | 7825 | 8 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 7902 | 8 | 7902 | 8 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 9747 | 10 | 9747 | 10 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 7748 | 8 | 7748 | 8 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.45 | Call | Bond Future | 5550 | 6 | 5550 | 6 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.50 | Call | Bond Future | 5922 | 6 | 5922 | 6 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.00 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.05 | Call | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 14 | 0 | 14 | 0 | 9,600.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R186 On 05-February-15 | 8.50 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.00 | Put | Bond Future | 949 | 1 | 949 | 1 | 6,500.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.05 | Put | Bond Future | 811 | 1 | 811 | 1 | 6,500.00 |
| 25/11/2014 | R186 On 05-February-15 | 8.45 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 25/11/2014 | R186 On 07-May-15 | | | Bond Future | 7.86 | 124.3733 | 7.8572 | 124.3733 | 1.00 |
| 25/11/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 4516 | 5 | 4516 | 5 | 0.00 |
| 25/11/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 4574 | 5 | 4574 | 5 | 0.00 |
| 25/11/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 4459 | 5 | 4459 | 5 | 0.00 |
| 25/11/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 25/11/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 25/11/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 25/11/2014 | R186 On 06-August-15 | | | Bond Future | 7.89 | 121.2448 | 7.8880 | 121.2448 | 0.00 |
| 25/11/2014 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 3694 | 4 | 3694 | 4 | 0.00 |
| 25/11/2014 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 25/11/2014 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 25/11/2014 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 25/11/2014 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 25/11/2014 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | | | Bond Future | 7.90 | 123.5005 | 7.8971 | 123.5005 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 5309 | 6 | 5309 | 6 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 5359 | 6 | 5359 | 6 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 5409 | 6 | 5409 | 6 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 9588 | 10 | 9588 | 10 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 964 | 1 | 964 | 1 | 2,600.00 |
| 25/11/2014 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 2532 | 2 | 2532 | 2 | 0.00 |
| 25/11/2014 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 2473 | 2 | 2473 | 2 | 0.00 |
| 25/11/2014 | R197 On 05-February-15 | | | Bond Future | 288.91 | 288.9115 | 288.9120 | 288.9115 | 898.00 |
| 25/11/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 25/11/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 25/11/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R197 On 07-May-15 | | | Bond Future | 293.64 | 293.6441 | 293.6402 | 293.6441 | 0.00 |
| 25/11/2014 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 25/11/2014 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 25/11/2014 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 25/11/2014 | R202 On 05-February-15 | | | Bond Future | 237.32 | 237.3147 | 237.3154 | 237.3147 | 50,593.00 |
| 25/11/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 4325 | 4 | 4325 | 4 | 0.00 |
| 25/11/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 25/11/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 4315 | 4 | 4315 | 4 | 0.00 |
| 25/11/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R202 On 07-May-15 | | | Bond Future | 241.20 | 241.2022 | 241.1994 | 241.2022 | 0.00 |
| 25/11/2014 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 25/11/2014 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 25/11/2014 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 25/11/2014 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R203 On 05-February-15 | | | Bond Future | 6.58 | 107.3893 | 6.5786 | 107.3893 | 13,903.00 |
| 25/11/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 55.00 |
| 25/11/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 4154 | 4 | 4154 | 4 | 0.00 |
| 25/11/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 25/11/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 25/11/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/11/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R203 On 07-May-15 | | | Bond Future | 6.58 | 104.9726 | 6.5759 | 104.9726 | 0.00 |
| 25/11/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 25/11/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 25/11/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 25/11/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 25/11/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 25/11/2014 | R203 On 06-August-15 | | | Bond Future | 6.51 | 106.8065 | 6.5138 | 106.8065 | 0.00 |
| 25/11/2014 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 25/11/2014 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 900 | 1 | 900 | 1 | 0.00 |
| 25/11/2014 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 25/11/2014 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 25/11/2014 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 25/11/2014 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 25/11/2014 | R204 On 05-February-15 | | | Bond Future | 6.88 | 104.9602 | 6.8837 | 104.9602 | 10,467.00 |
| 25/11/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 4543 | 5 | 4543 | 5 | 0.00 |
| 25/11/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 25/11/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 4576 | 5 | 4576 | 5 | 0.00 |
| 25/11/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R204 On 07-May-15 | | | Bond Future | 6.91 | 106.6713 | 6.9090 | 106.6713 | 0.00 |
| 25/11/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 25/11/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 25/11/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 25/11/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 25/11/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 25/11/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | | | Bond Future | 6.90 | 104.4955 | 6.9017 | 104.4955 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 4485 | 5 | 4485 | 5 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 62 | 0 | 62 | 0 | 699.00 |
| 25/11/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 25/11/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 25/11/2014 | R207 On 05-February-15 | | | Bond Future | 7.11 | 101.2300 | 7.1113 | 101.2300 | 36,307.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 5519 | 6 | 5519 | 6 | 0.00 |
| 25/11/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 5557 | 6 | 5557 | 6 | 0.00 |
| 25/11/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 5481 | 6 | 5481 | 6 | 0.00 |
| 25/11/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/11/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/11/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | | | Bond Future | 7.15 | 102.8807 | 7.1480 | 102.8807 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 66.00 |
| 25/11/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 4331 | 4 | 4331 | 4 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 4262 | 4 | 4262 | 4 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 25/11/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | | | Bond Future | 7.16 | 101.0335 | 7.1603 | 101.0335 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 2763 | 3 | 2763 | 3 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 70.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 25/11/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 25/11/2014 | R208 On 05-February-15 | | | Bond Future | 7.30 | 99.9789 | 7.2982 | 99.9789 | 52,091.00 |
| 25/11/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 5522 | 6 | 5522 | 6 | 0.00 |
| 25/11/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 5611 | 6 | 5611 | 6 | 0.00 |
| 25/11/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 5567 | 6 | 5567 | 6 | 0.00 |
| 25/11/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/11/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/11/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 25/11/2014 | R208 On 07-May-15 | | | Bond Future | 7.34 | 98.2085 | 7.3352 | 98.2085 | 0.00 |
| 25/11/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 25/11/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 3379 | 4 | 3379 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 3342 | 4 | 3342 | 4 | 0.00 |
| 25/11/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 25/11/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 25/11/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | | | Bond Future | 7.35 | 99.9243 | 7.3527 | 99.9243 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 3474 | 4 | 3474 | 4 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 3441 | 4 | 3441 | 4 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 3507 | 4 | 3507 | 4 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 6547 | 7 | 6547 | 7 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 123 | 0 | 123 | 0 | 198.00 |
| 25/11/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 25/11/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | | | Bond Future | 7.34 | 98.3788 | 7.3377 | 98.3788 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 411 | 0 | 411 | 0 | 2,200.00 |
| 25/11/2014 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 25/11/2014 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | | | Bond Future | 8.45 | 81.2365 | 8.4478 | 81.2365 | 28,435.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 6342 | 7 | 6342 | 7 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 6275 | 7 | 6275 | 7 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 4630 | 5 | 4630 | 5 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 6208 | 7 | 6208 | 7 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 25/11/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 25/11/2014 | R209 On 07-May-15 | | | Bond Future | 8.49 | 79.4124 | 8.4925 | 79.4124 | 0.00 |
| 25/11/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 5081 | 5 | 5081 | 5 | 0.00 |
| 25/11/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 5027 | 5 | 5027 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 25/11/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 25/11/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 25/11/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | | | Bond Future | 8.53 | 80.8000 | 8.5284 | 80.8000 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 10381 | 11 | 10381 | 11 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 5552 | 6 | 5552 | 6 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 5452 | 6 | 5452 | 6 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 478 | 0 | 478 | 0 | 2,914.00 |
| 25/11/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 25/11/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 25/11/2014 | R210 On 05-February-15 | | | Bond Future | 177.79 | 177.7879 | 177.7883 | 177.7879 | 628.00 |
| 25/11/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 25/11/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 25/11/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 25/11/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R210 On 07-May-15 | | | Bond Future | 178.62 | 178.6226 | 178.6202 | 178.6226 | 0.00 |
| 25/11/2014 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 25/11/2014 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 1630 | 2 | 1630 | 2 | 0.00 |
| 25/11/2014 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 1610 | 2 | 1610 | 2 | 0.00 |
| 25/11/2014 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R211 On 05-February-15 | | | Bond Future | 132.63 | 132.6369 | 132.6345 | 132.6369 | 1,120.00 |
| 25/11/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 25/11/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 25/11/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R211 On 07-May-15 | | | Bond Future | 134.81 | 134.8100 | 134.8056 | 134.8100 | 0.00 |
| 25/11/2014 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 25/11/2014 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 25/11/2014 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 25/11/2014 | R212 On 05-February-15 | | | Bond Future | 137.55 | 137.5467 | 137.5469 | 137.5467 | 14,864.00 |
| 25/11/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 25/11/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 463 | 0 | 463 | 0 | 0.00 |
| 25/11/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 453 | 0 | 453 | 0 | 0.00 |
| 25/11/2014 | R212 On 07-May-15 | | | Bond Future | 139.80 | 139.8003 | 139.7984 | 139.8003 | 0.00 |
| 25/11/2014 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 25/11/2014 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 25/11/2014 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 25/11/2014 | R213 On 05-February-15 | | | Bond Future | 8.29 | 92.2058 | 8.2865 | 92.2058 | 21,796.00 |
| 25/11/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 7382 | 8 | 7382 | 8 | 0.00 |
| 25/11/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 7451 | 8 | 7451 | 8 | 0.00 |
| 25/11/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 7313 | 8 | 7313 | 8 | 0.00 |
| 25/11/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 25/11/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 25/11/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 25/11/2014 | R213 On 07-May-15 | | | Bond Future | 8.33 | 90.1637 | 8.3317 | 90.1637 | 0.00 |
| 25/11/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 4405 | 5 | 4405 | 5 | 0.00 |
| 25/11/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 25/11/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 4458 | 5 | 4458 | 5 | 0.00 |
| 25/11/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 25/11/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 25/11/2014 | R213 On 06-August-15 | | | Bond Future | 8.37 | 91.7388 | 8.3674 | 91.7388 | 0.00 |
| 25/11/2014 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 3785 | 4 | 3785 | 4 | 0.00 |
| 25/11/2014 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 25/11/2014 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 25/11/2014 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 25/11/2014 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 25/11/2014 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 2713 | 3 | 2713 | 3 | 0.00 |
| 25/11/2014 | R214 On 05-February-15 | | | Bond Future | 8.55 | 82.0953 | 8.5540 | 82.0953 | 6,869.00 |
| 25/11/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 7619 | 8 | 7619 | 8 | 0.00 |
| 25/11/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 7550 | 8 | 7550 | 8 | 0.00 |
| 25/11/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 7481 | 8 | 7481 | 8 | 0.00 |
| 25/11/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 25/11/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 25/11/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 25/11/2014 | R214 On 07-May-15 | | | Bond Future | 8.60 | 80.1417 | 8.5977 | 80.1417 | 0.00 |
| 25/11/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 5559 | 6 | 5559 | 6 | 0.00 |
| 25/11/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 5616 | 6 | 5616 | 6 | 0.00 |
| 25/11/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 25/11/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 25/11/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 25/11/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 25/11/2014 | R214 On 06-August-15 | | | Bond Future | 8.63 | 81.5416 | 8.6336 | 81.5416 | 0.00 |
| 25/11/2014 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 25/11/2014 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 4059 | 4 | 4059 | 4 | 0.00 |
| 25/11/2014 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 4104 | 4 | 4104 | 4 | 0.00 |
| 25/11/2014 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 25/11/2014 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 25/11/2014 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 25/11/2014 | R248 On 05-February-15 | | | Bond Future | 8.65 | 105.9026 | 8.6459 | 105.9026 | 40,873.00 |
| 25/11/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 8659 | 9 | 8659 | 9 | 0.00 |
| 25/11/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 8565 | 9 | 8565 | 9 | 0.00 |
| 25/11/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 8752 | 10 | 8752 | 10 | 0.00 |
| 25/11/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R248 On 07-May-15 | | | Bond Future | 8.69 | 103.1975 | 8.6918 | 103.1975 | 0.00 |
| 25/11/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 5757 | 7 | 5757 | 7 | 0.00 |
| 25/11/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 5855 | 7 | 5855 | 7 | 0.00 |
| 25/11/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 5659 | 7 | 5659 | 7 | 0.00 |
| 25/11/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R248 On 06-August-15 | | | Bond Future | 8.73 | 105.0004 | 8.7299 | 105.0004 | 0.00 |
| 25/11/2014 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 108 | 1 | 108 | 1 | 0.00 |
| 25/11/2014 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 323 | 1 | 323 | 1 | 0.00 |
| 25/11/2014 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 216 | 1 | 216 | 1 | 0.00 |
| 25/11/2014 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2014 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |