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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 2025 On 05-February-15 |        |              | Bond Future        | 119.02    | 119.2389                      | 119.0188  | 119.2389                        | 16.00         |
| 26/11/2014 | 2025 On 05-February-15 | 118.99 | Call         | Bond Future        | 29        | 0                             | 29        | 0                               | 0.00          |
| 26/11/2014 | 2025 On 05-February-15 | 119.01 | Call         | Bond Future        | 9         | 0                             | 9         | 0                               | 0.00          |
| 26/11/2014 | 2025 On 05-February-15 | 119.00 | Call         | Bond Future        | 19        | 0                             | 19        | 0                               | 0.00          |
| 26/11/2014 | 2025 On 05-February-15 | 118.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2025 On 05-February-15 | 119.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2025 On 05-February-15 | 119.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2025 On 07-May-15      |        |              | Bond Future        | 120.96    | 121.1906                      | 120.9624  | 121.1906                        | 0.00          |
| 26/11/2014 | 2025 On 07-May-15      | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2025 On 07-May-15      | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2025 On 07-May-15      | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2025 On 07-May-15      | 121.00 | Put          | Bond Future        | 38        | 0                             | 38        | 0                               | 0.00          |
| 26/11/2014 | 2025 On 07-May-15      | 121.01 | Put          | Bond Future        | 48        | 0                             | 48        | 0                               | 0.00          |
| 26/11/2014 | 2025 On 07-May-15      | 120.99 | Put          | Bond Future        | 28        | 0                             | 28        | 0                               | 0.00          |
| 26/11/2014 | 2030 On 05-February-15 |        |              | Bond Future        | 8.14      | 98.2540                       | 8.1363    | 98.2540                         | 4,663.00      |
| 26/11/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future        | 8782      | 8                             | 8782      | 8                               | 0.00          |
| 26/11/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future        | 8931      | 8                             | 8931      | 8                               | 0.00          |
| 26/11/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future        | 8856      | 8                             | 8856      | 8                               | 0.00          |
| 26/11/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2030 On 07-May-15      |        |              | Bond Future        | 8.18      | 99.8550                       | 8.1834    | 99.8550                         | 0.00          |
| 26/11/2014 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future        | 4668      | 4                             | 4668      | 4                               | 0.00          |
| 26/11/2014 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future        | 4590      | 4                             | 4590      | 4                               | 0.00          |
| 26/11/2014 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future        | 4512      | 4                             | 4512      | 4                               | 0.00          |
| 26/11/2014 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 05-February-15 |        |              | Bond Future        | 8.32      | 101.5283                      | 8.3244    | 101.5283                        | 15.00         |
| 26/11/2014 | 2032 On 05-February-15 | 8.51   | Call         | Bond Future        | 1650      | 1                             | 1650      | 1                               | 0.00          |
| 26/11/2014 | 2032 On 05-February-15 | 8.50   | Call         | Bond Future        | 1562      | 1                             | 1562      | 1                               | 0.00          |
| 26/11/2014 | 2032 On 05-February-15 | 8.49   | Call         | Bond Future        | 1474      | 1                             | 1474      | 1                               | 0.00          |
| 26/11/2014 | 2032 On 05-February-15 | 8.50   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | 2032 On 05-February-15 | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 05-February-15 | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 07-May-15      |        |              | Bond Future | 8.37      | 99.0263                       | 8.3728    | 99.0263                         | 0.00          |
| 26/11/2014 | 2032 On 07-May-15      | 8.49   | Call         | Bond Future | 1033      | 0                             | 1033      | 0                               | 0.00          |
| 26/11/2014 | 2032 On 07-May-15      | 8.51   | Call         | Bond Future | 1208      | 0                             | 1208      | 0                               | 0.00          |
| 26/11/2014 | 2032 On 07-May-15      | 8.50   | Call         | Bond Future | 1120      | 0                             | 1120      | 0                               | 0.00          |
| 26/11/2014 | 2032 On 07-May-15      | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 07-May-15      | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 07-May-15      | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 06-August-15   |        |              | Bond Future | 8.41      | 100.7569                      | 8.4110    | 100.7569                        | 0.00          |
| 26/11/2014 | 2032 On 06-August-15   | 8.51   | Call         | Bond Future | 864       | 0                             | 864       | 0                               | 0.00          |
| 26/11/2014 | 2032 On 06-August-15   | 8.50   | Call         | Bond Future | 777       | 0                             | 777       | 0                               | 0.00          |
| 26/11/2014 | 2032 On 06-August-15   | 8.49   | Call         | Bond Future | 690       | 0                             | 690       | 0                               | 0.00          |
| 26/11/2014 | 2032 On 06-August-15   | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 06-August-15   | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2032 On 06-August-15   | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 05-February-15 |        |              | Bond Future | 8.47      | 99.7777                       | 8.4674    | 99.7777                         | 13,851.00     |
| 26/11/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 9480      | 9                             | 9480      | 9                               | 0.00          |
| 26/11/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 9565      | 9                             | 9565      | 9                               | 0.00          |
| 26/11/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 9395      | 9                             | 9395      | 9                               | 0.00          |
| 26/11/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 07-May-15      |        |              | Bond Future | 8.52      | 101.4036                      | 8.5165    | 101.4036                        | 500.00        |
| 26/11/2014 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 4483      | 4                             | 4483      | 4                               | 0.00          |
| 26/11/2014 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 4665      | 4                             | 4665      | 4                               | 0.00          |
| 26/11/2014 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 4574      | 4                             | 4574      | 4                               | 0.00          |
| 26/11/2014 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 06-August-15   |        |              | Bond Future | 8.56      | 98.9156                       | 8.5574    | 98.9156                         | 0.00          |
| 26/11/2014 | 2037 On 06-August-15   | 8.75   | Call         | Bond Future | 1843      | 1                             | 1843      | 1                               | 0.00          |
| 26/11/2014 | 2037 On 06-August-15   | 8.74   | Call         | Bond Future | 1749      | 1                             | 1749      | 1                               | 0.00          |
| 26/11/2014 | 2037 On 06-August-15   | 8.76   | Call         | Bond Future | 1938      | 1                             | 1938      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | 2037 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 06-August-15   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2037 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2038 On 05-February-15 |        |              | Bond Future | 127.10    | 127.1017                      | 127.1017  | 127.1017                        | 1,318.00      |
| 26/11/2014 | 2038 On 05-February-15 | 123.01 | Call         | Bond Future | 4092      | 4                             | 4092      | 4                               | 0.00          |
| 26/11/2014 | 2038 On 05-February-15 | 123.00 | Call         | Bond Future | 4102      | 4                             | 4102      | 4                               | 0.00          |
| 26/11/2014 | 2038 On 05-February-15 | 122.99 | Call         | Bond Future | 4112      | 4                             | 4112      | 4                               | 0.00          |
| 26/11/2014 | 2038 On 05-February-15 | 123.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2038 On 05-February-15 | 122.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2038 On 05-February-15 | 123.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2038 On 07-May-15      |        |              | Bond Future | 129.18    | 129.1820                      | 129.1774  | 129.1820                        | 0.00          |
| 26/11/2014 | 2038 On 07-May-15      | 126.99 | Call         | Bond Future | 2187      | 2                             | 2187      | 2                               | 0.00          |
| 26/11/2014 | 2038 On 07-May-15      | 127.01 | Call         | Bond Future | 2167      | 2                             | 2167      | 2                               | 0.00          |
| 26/11/2014 | 2038 On 07-May-15      | 127.00 | Call         | Bond Future | 2177      | 2                             | 2177      | 2                               | 0.00          |
| 26/11/2014 | 2038 On 07-May-15      | 127.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2038 On 07-May-15      | 127.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2038 On 07-May-15      | 126.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 05-February-15 |        |              | Bond Future | 8.58      | 101.1853                      | 8.5817    | 101.1853                        | 5,842.00      |
| 26/11/2014 | 2044 On 05-February-15 | 9.01   | Call         | Bond Future | 4451      | 4                             | 4451      | 4                               | 0.00          |
| 26/11/2014 | 2044 On 05-February-15 | 9.00   | Call         | Bond Future | 4351      | 4                             | 4351      | 4                               | 0.00          |
| 26/11/2014 | 2044 On 05-February-15 | 8.99   | Call         | Bond Future | 4251      | 3                             | 4251      | 3                               | 0.00          |
| 26/11/2014 | 2044 On 05-February-15 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 05-February-15 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 05-February-15 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 07-May-15      |        |              | Bond Future | 8.63      | 102.8342                      | 8.6301    | 102.8342                        | 0.00          |
| 26/11/2014 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 3724      | 3                             | 3724      | 3                               | 0.00          |
| 26/11/2014 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 3924      | 3                             | 3924      | 3                               | 0.00          |
| 26/11/2014 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 3824      | 3                             | 3824      | 3                               | 0.00          |
| 26/11/2014 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 06-August-15   |        |              | Bond Future | 8.67      | 100.2459                      | 8.6709    | 100.2459                        | 0.00          |
| 26/11/2014 | 2044 On 06-August-15   | 8.74   | Call         | Bond Future | 727       | 0                             | 727       | 0                               | 0.00          |
| 26/11/2014 | 2044 On 06-August-15   | 8.76   | Call         | Bond Future | 935       | 0                             | 935       | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | 2044 On 06-August-15    | 8.75   | Call         | Bond Future        | 831       | 0                             | 831       | 0                               | 0.00          |
| 26/11/2014 | 2044 On 06-August-15    | 8.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 06-August-15    | 8.76   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2044 On 06-August-15    | 8.74   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2046 On 05-February-15  |        |              | Bond Future        | 130.29    | 130.4383                      | 130.2918  | 130.4383                        | 5,569.00      |
| 26/11/2014 | 2046 On 05-February-15  | 123.99 | Call         | Bond Future        | 6302      | 6                             | 6302      | 6                               | 0.00          |
| 26/11/2014 | 2046 On 05-February-15  | 124.01 | Call         | Bond Future        | 6282      | 6                             | 6282      | 6                               | 0.00          |
| 26/11/2014 | 2046 On 05-February-15  | 124.00 | Call         | Bond Future        | 6292      | 6                             | 6292      | 6                               | 0.00          |
| 26/11/2014 | 2046 On 05-February-15  | 123.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2046 On 05-February-15  | 124.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2046 On 05-February-15  | 124.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2046 On 07-May-15       |        |              | Bond Future        | 131.05    | 131.2027                      | 131.0488  | 131.2027                        | 0.00          |
| 26/11/2014 | 2046 On 07-May-15       | 127.01 | Call         | Bond Future        | 4039      | 4                             | 4039      | 4                               | 0.00          |
| 26/11/2014 | 2046 On 07-May-15       | 127.00 | Call         | Bond Future        | 4049      | 4                             | 4049      | 4                               | 0.00          |
| 26/11/2014 | 2046 On 07-May-15       | 126.99 | Call         | Bond Future        | 4059      | 4                             | 4059      | 4                               | 0.00          |
| 26/11/2014 | 2046 On 07-May-15       | 127.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2046 On 07-May-15       | 126.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2046 On 07-May-15       | 127.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2050 On 05-February-15  |        |              | Bond Future        | 138.90    | 139.2497                      | 138.9023  | 139.2497                        | 2,640.00      |
| 26/11/2014 | 2050 On 05-February-15  | 129.99 | Call         | Bond Future        | 8912      | 9                             | 8912      | 9                               | 0.00          |
| 26/11/2014 | 2050 On 05-February-15  | 130.01 | Call         | Bond Future        | 8892      | 9                             | 8892      | 9                               | 0.00          |
| 26/11/2014 | 2050 On 05-February-15  | 130.00 | Call         | Bond Future        | 8902      | 9                             | 8902      | 9                               | 0.00          |
| 26/11/2014 | 2050 On 05-February-15  | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2050 On 05-February-15  | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2050 On 05-February-15  | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2050 On 07-May-15       |        |              | Bond Future        | 141.17    | 141.5285                      | 141.1705  | 141.5285                        | 0.00          |
| 26/11/2014 | 2050 On 07-May-15       | 135.01 | Call         | Bond Future        | 6161      | 7                             | 6161      | 7                               | 0.00          |
| 26/11/2014 | 2050 On 07-May-15       | 134.99 | Call         | Bond Future        | 6181      | 7                             | 6181      | 7                               | 0.00          |
| 26/11/2014 | 2050 On 07-May-15       | 135.00 | Call         | Bond Future        | 6171      | 7                             | 6171      | 7                               | 0.00          |
| 26/11/2014 | 2050 On 07-May-15       | 134.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2050 On 07-May-15       | 135.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 2050 On 07-May-15       | 135.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 5706 On 15-September-15 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | AL12 On 05-February-15  |        |              | Index Future       | 545.59    | 541.5150                      | 545.5920  | 541.5150                        | 0.00          |
| 26/11/2014 | AL12 On 07-May-15       |        |              | Index Future       | 554.46    | 550.3290                      | 554.4560  | 550.3290                        | 0.00          |
| 26/11/2014 | AL37 On 05-February-15  |        |              | Index Future       | 454.27    | 452.5620                      | 454.2690  | 452.5620                        | 116.00        |
| 26/11/2014 | AL37 On 07-May-15       |        |              | Index Future       | 461.65    | 459.9280                      | 461.6500  | 459.9280                        | 0.00          |
| 26/11/2014 | AL7T On 05-February-15  |        |              | Index Future       | 541.54    | 536.8940                      | 541.5360  | 536.8940                        | 3.00          |
| 26/11/2014 | AL7T On 07-May-15       |        |              | Index Future       | 550.33    | 545.6320                      | 550.3340  | 545.6320                        | 0.00          |
| 26/11/2014 | ALBI On 05-February-15  |        |              | Index Future       | 491.89    | 488.9790                      | 491.8850  | 488.9790                        | 654.00        |
| 26/11/2014 | ALBI On 07-May-15       |        |              | Index Future       | 499.88    | 496.9380                      | 499.8770  | 496.9380                        | 0.00          |
| 26/11/2014 | ALBI On 06-August-15    |        |              | Index Future       | 508.51    | 505.5210                      | 508.5090  | 505.5210                        | 0.00          |
| 26/11/2014 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 26/11/2014 | C210 On 31-March-28     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/11/2014 | EL28 On 05-February-15  |        |              | Bond Future        | 125.06    | 125.1252                      | 125.0576  | 125.1252                        | 0.00          |
| 26/11/2014 | EL28 On 05-February-15  | 126.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | EL28 On 05-February-15  | 126.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | EL28 On 05-February-15  | 125.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | EL28 On 05-February-15  | 125.99 | Put          | Bond Future        | 932       | 1                             | 932       | 1                               | 0.00          |
| 26/11/2014 | EL28 On 05-February-15  | 126.01 | Put          | Bond Future        | 952       | 1                             | 952       | 1                               | 0.00          |
| 26/11/2014 | EL28 On 05-February-15  | 126.00 | Put          | Bond Future        | 942       | 1                             | 942       | 1                               | 0.00          |
| 26/11/2014 | EL28 On 07-May-15       |        |              | Bond Future        | 125.59    | 125.6617                      | 125.5886  | 125.6617                        | 0.00          |
| 26/11/2014 | EL28 On 07-May-15       | 125.01 | Call         | Bond Future        | 579       | 1                             | 579       | 1                               | 0.00          |
| 26/11/2014 | EL28 On 07-May-15       | 125.00 | Call         | Bond Future        | 589       | 1                             | 589       | 1                               | 0.00          |
| 26/11/2014 | EL28 On 07-May-15       | 124.99 | Call         | Bond Future        | 599       | 1                             | 599       | 1                               | 0.00          |
| 26/11/2014 | EL28 On 07-May-15       | 125.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | EL28 On 07-May-15       | 125.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | EL28 On 07-May-15       | 124.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 05-February-15  |        |              | Bond Future        | 9.29      | 86.7724                       | 9.2851    | 86.7724                         | 6,220.00      |
| 26/11/2014 | ES33 On 05-February-15  | 10.01  | Call         | Bond Future        | 5328      | 5                             | 5328      | 5                               | 0.00          |
| 26/11/2014 | ES33 On 05-February-15  | 10.00  | Call         | Bond Future        | 5258      | 5                             | 5258      | 5                               | 0.00          |
| 26/11/2014 | ES33 On 05-February-15  | 9.99   | Call         | Bond Future        | 5188      | 5                             | 5188      | 5                               | 0.00          |
| 26/11/2014 | ES33 On 05-February-15  | 10.00  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 05-February-15  | 9.99   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 05-February-15  | 10.01  | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | ES33 On 07-May-15      |        |              | Bond Future | 9.36      | 84.3972                       | 9.3583    | 84.3972                         | 0.00          |
| 26/11/2014 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 2833      | 2                             | 2833      | 2                               | 0.00          |
| 26/11/2014 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 2977      | 2                             | 2977      | 2                               | 0.00          |
| 26/11/2014 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 2905      | 2                             | 2905      | 2                               | 0.00          |
| 26/11/2014 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 07-May-15      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 06-August-15   |        |              | Bond Future | 9.42      | 85.8722                       | 9.4220    | 85.8722                         | 0.00          |
| 26/11/2014 | ES33 On 06-August-15   | 9.60   | Call         | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |
| 26/11/2014 | ES33 On 06-August-15   | 9.61   | Call         | Bond Future | 1396      | 1                             | 1396      | 1                               | 0.00          |
| 26/11/2014 | ES33 On 06-August-15   | 9.59   | Call         | Bond Future | 1249      | 1                             | 1249      | 1                               | 0.00          |
| 26/11/2014 | ES33 On 06-August-15   | 9.59   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 06-August-15   | 9.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | ES33 On 06-August-15   | 9.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 05-February-15 |        |              | GOVI        | 489.58    | 486.9960                      | 489.5780  | 486.9960                        | 411.00        |
| 26/11/2014 | GOVI On 05-February-15 | 459.99 | Call         | GOVI        | 295880    | 27                            | 295880    | 27                              | 0.00          |
| 26/11/2014 | GOVI On 05-February-15 | 460.01 | Call         | GOVI        | 295680    | 27                            | 295680    | 27                              | 0.00          |
| 26/11/2014 | GOVI On 05-February-15 | 460.00 | Call         | GOVI        | 295780    | 27                            | 295780    | 27                              | 0.00          |
| 26/11/2014 | GOVI On 05-February-15 | 460.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 05-February-15 | 459.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 05-February-15 | 460.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 07-May-15      |        |              | GOVI        | 497.53    | 494.9220                      | 497.5330  | 494.9220                        | 130.00        |
| 26/11/2014 | GOVI On 07-May-15      | 449.99 | Call         | GOVI        | 475430    | 45                            | 475430    | 45                              | 0.00          |
| 26/11/2014 | GOVI On 07-May-15      | 450.01 | Call         | GOVI        | 475230    | 45                            | 475230    | 45                              | 0.00          |
| 26/11/2014 | GOVI On 07-May-15      | 450.00 | Call         | GOVI        | 475330    | 45                            | 475330    | 45                              | 0.00          |
| 26/11/2014 | GOVI On 07-May-15      | 449.99 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 07-May-15      | 450.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 07-May-15      | 450.01 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 06-August-15   |        |              | GOVI        | 506.13    | 503.4700                      | 506.1250  | 503.4700                        | 0.00          |
| 26/11/2014 | GOVI On 06-August-15   | 500.01 | Call         | GOVI        | 61150     | 3                             | 61150     | 3                               | 0.00          |
| 26/11/2014 | GOVI On 06-August-15   | 500.00 | Call         | GOVI        | 61250     | 3                             | 61250     | 3                               | 0.00          |
| 26/11/2014 | GOVI On 06-August-15   | 499.99 | Call         | GOVI        | 61350     | 3                             | 61350     | 3                               | 0.00          |
| 26/11/2014 | GOVI On 06-August-15   | 500.00 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GOVI On 06-August-15   | 499.99 | Put          | GOVI        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | GOVI On 06-August-15    | 500.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 26/11/2014 | IGOV On 05-February-15  |        |              | Index Future           | 226.26    | 226.3500                      | 226.2620  | 226.3500                        | 1,093.00      |
| 26/11/2014 | IGOV On 07-May-15       |        |              | Index Future           | 229.96    | 230.0530                      | 229.9560  | 230.0530                        | 80.00         |
| 26/11/2014 | IGOV On 06-August-15    |        |              | Index Future           | 233.95    | 234.0440                      | 233.9450  | 234.0440                        | 0.00          |
| 26/11/2014 | ILBI On 05-February-15  |        |              | Index Future           | 613.07    | 613.3130                      | 613.0650  | 613.3130                        | 157.00        |
| 26/11/2014 | ILBI On 07-May-15       |        |              | Index Future           | 623.11    | 623.3670                      | 623.1130  | 623.3670                        | 0.00          |
| 26/11/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 26/11/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 26/11/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 26/11/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 26/11/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 26/11/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 26/11/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.08      | 93.9200                       | 6.0800    | 93.9200                         | 0.00          |
| 26/11/2014 | JBAF On 21-January-15   |        |              | Jibar Tradeable Future | 6.09      | 93.9000                       | 6.0900    | 93.9000                         | 0.00          |
| 26/11/2014 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.11      | 93.8600                       | 6.1100    | 93.8600                         | 0.00          |
| 26/11/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.13      | 93.8300                       | 6.1300    | 93.8300                         | 2,850.00      |
| 26/11/2014 | JBAF On 15-April-15     |        |              | Jibar Tradeable Future | 6.18      | 93.7900                       | 6.1800    | 93.7900                         | 0.00          |
| 26/11/2014 | JBAF On 20-May-15       |        |              | Jibar Tradeable Future | 6.25      | 93.7100                       | 6.2500    | 93.7100                         | 0.00          |
| 26/11/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.27      | 93.6900                       | 6.2700    | 93.6900                         | 5,000.00      |
| 26/11/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.37      | 93.5700                       | 6.3700    | 93.5700                         | 0.00          |
| 26/11/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.50      | 93.4400                       | 6.5000    | 93.4400                         | 0.00          |
| 26/11/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 6.61      | 93.3300                       | 6.6100    | 93.3300                         | 0.00          |
| 26/11/2014 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 6.72      | 93.2300                       | 6.7200    | 93.2300                         | 0.00          |
| 26/11/2014 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 6.83      | 93.1100                       | 6.8300    | 93.1100                         | 0.00          |
| 26/11/2014 | R023 On 05-February-15  |        |              | Bond Future            | 7.44      | 104.6970                      | 7.4407    | 104.6970                        | 10,322.00     |
| 26/11/2014 | R023 On 05-February-15  | 8.75   | Call         | Bond Future            | 7545      | 7                             | 7545      | 7                               | 0.00          |
| 26/11/2014 | R023 On 05-February-15  | 8.76   | Call         | Bond Future            | 7600      | 7                             | 7600      | 7                               | 0.00          |
| 26/11/2014 | R023 On 05-February-15  | 8.74   | Call         | Bond Future            | 7490      | 7                             | 7490      | 7                               | 0.00          |
| 26/11/2014 | R023 On 05-February-15  | 8.76   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/11/2014 | R023 On 05-February-15  | 8.75   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/11/2014 | R023 On 05-February-15  | 8.74   | Put          | Bond Future            | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/11/2014 | R023 On 07-May-15       |        |              | Bond Future            | 7.48      | 102.4773                      | 7.4760    | 102.4773                        | 0.00          |
| 26/11/2014 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 4264      | 4                             | 4264      | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R023 On 07-May-15      | 8.16   | Call         | Bond Future | 4356      | 4                             | 4356      | 4                               | 0.00          |
| 26/11/2014 | R023 On 07-May-15      | 8.15   | Call         | Bond Future | 4310      | 4                             | 4310      | 4                               | 0.00          |
| 26/11/2014 | R023 On 07-May-15      | 8.15   | Put          | Bond Future | 434       | 1                             | 434       | 1                               | 0.00          |
| 26/11/2014 | R023 On 07-May-15      | 8.16   | Put          | Bond Future | 425       | 1                             | 425       | 1                               | 0.00          |
| 26/11/2014 | R023 On 07-May-15      | 8.14   | Put          | Bond Future | 444       | 1                             | 444       | 1                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   |        |              | Bond Future | 7.50      | 104.2676                      | 7.4950    | 104.2676                        | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 8.24   | Call         | Bond Future | 4901      | 4                             | 4901      | 4                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 9.07   | Call         | Bond Future | 8704      | 8                             | 8704      | 8                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 8.25   | Call         | Bond Future | 4944      | 4                             | 4944      | 4                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 8.26   | Call         | Bond Future | 4987      | 4                             | 4987      | 4                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 8.24   | Put          | Bond Future | 735       | 1                             | 735       | 1                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 8.26   | Put          | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 8.25   | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 26/11/2014 | R023 On 06-August-15   | 9.07   | Put          | Bond Future | 147       | 0                             | 147       | 0                               | 911.00        |
| 26/11/2014 | R157 On 05-February-15 |        |              | Bond Future | 6.91      | 109.2566                      | 6.9095    | 109.2566                        | 0.00          |
| 26/11/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 1076      | 1                             | 1076      | 1                               | 0.00          |
| 26/11/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 26/11/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 1082      | 1                             | 1082      | 1                               | 0.00          |
| 26/11/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/11/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/11/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 |        |              | Bond Future | 7.72      | 121.9805                      | 7.7191    | 121.9805                        | 44,684.00     |
| 26/11/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 8628      | 8                             | 8628      | 8                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 8706      | 8                             | 8706      | 8                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 9.00   | Call         | Bond Future | 10564     | 10                            | 10564     | 10                              | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 8550      | 8                             | 8550      | 8                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.45   | Call         | Bond Future | 6305      | 6                             | 6305      | 6                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.50   | Call         | Bond Future | 6689      | 6                             | 6689      | 6                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.00   | Call         | Bond Future | 3118      | 3                             | 3118      | 3                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.05   | Call         | Bond Future | 3435      | 3                             | 3435      | 3                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 9.00   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 9,600.00      |
| 26/11/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 27        | 0                             | 27        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R186 On 05-February-15 | 8.50   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 26/11/2014 | R186 On 05-February-15 | 8.00   | Put          | Bond Future | 688       | 1                             | 688       | 1                               | 6,500.00      |
| 26/11/2014 | R186 On 05-February-15 | 8.05   | Put          | Bond Future | 580       | 1                             | 580       | 1                               | 6,500.00      |
| 26/11/2014 | R186 On 05-February-15 | 8.45   | Put          | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 26/11/2014 | R186 On 07-May-15      |        |              | Bond Future | 7.76      | 123.9674                      | 7.7599    | 123.9674                        | 1.00          |
| 26/11/2014 | R186 On 07-May-15      | 8.25   | Call         | Bond Future | 5142      | 5                             | 5142      | 5                               | 0.00          |
| 26/11/2014 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 5204      | 5                             | 5204      | 5                               | 0.00          |
| 26/11/2014 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 5081      | 4                             | 5081      | 4                               | 0.00          |
| 26/11/2014 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 26/11/2014 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 1024      | 1                             | 1024      | 1                               | 0.00          |
| 26/11/2014 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 1045      | 1                             | 1045      | 1                               | 0.00          |
| 26/11/2014 | R186 On 06-August-15   |        |              | Bond Future | 7.79      | 120.8320                      | 7.7874    | 120.8320                        | 0.00          |
| 26/11/2014 | R186 On 06-August-15   | 7.99   | Call         | Bond Future | 4166      | 4                             | 4166      | 4                               | 0.00          |
| 26/11/2014 | R186 On 06-August-15   | 8.00   | Call         | Bond Future | 4215      | 4                             | 4215      | 4                               | 0.00          |
| 26/11/2014 | R186 On 06-August-15   | 8.01   | Call         | Bond Future | 4264      | 4                             | 4264      | 4                               | 0.00          |
| 26/11/2014 | R186 On 06-August-15   | 8.00   | Put          | Bond Future | 2437      | 3                             | 2437      | 3                               | 0.00          |
| 26/11/2014 | R186 On 06-August-15   | 8.01   | Put          | Bond Future | 2403      | 3                             | 2403      | 3                               | 0.00          |
| 26/11/2014 | R186 On 06-August-15   | 7.99   | Put          | Bond Future | 2471      | 3                             | 2471      | 3                               | 0.00          |
| 26/11/2014 | R186 On 05-November-15 |        |              | Bond Future | 7.79      | 123.0777                      | 7.7931    | 123.0777                        | 0.00          |
| 26/11/2014 | R186 On 05-November-15 | 8.24   | Call         | Bond Future | 5847      | 5                             | 5847      | 5                               | 0.00          |
| 26/11/2014 | R186 On 05-November-15 | 8.25   | Call         | Bond Future | 5900      | 5                             | 5900      | 5                               | 0.00          |
| 26/11/2014 | R186 On 05-November-15 | 8.26   | Call         | Bond Future | 5953      | 5                             | 5953      | 5                               | 0.00          |
| 26/11/2014 | R186 On 05-November-15 | 9.00   | Call         | Bond Future | 10296     | 10                            | 10296     | 10                              | 0.00          |
| 26/11/2014 | R186 On 05-November-15 | 8.25   | Put          | Bond Future | 2184      | 3                             | 2184      | 3                               | 0.00          |
| 26/11/2014 | R186 On 05-November-15 | 9.00   | Put          | Bond Future | 812       | 1                             | 812       | 1                               | 2,600.00      |
| 26/11/2014 | R186 On 05-November-15 | 8.24   | Put          | Bond Future | 2210      | 3                             | 2210      | 3                               | 0.00          |
| 26/11/2014 | R186 On 05-November-15 | 8.26   | Put          | Bond Future | 2157      | 2                             | 2157      | 2                               | 0.00          |
| 26/11/2014 | R197 On 05-February-15 |        |              | Bond Future | 288.91    | 288.9120                      | 288.9105  | 288.9120                        | 898.00        |
| 26/11/2014 | R197 On 05-February-15 | 288.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R197 On 05-February-15 | 289.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R197 On 05-February-15 | 289.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R197 On 05-February-15 | 289.00 | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 26/11/2014 | R197 On 05-February-15 | 289.01 | Put          | Bond Future | 100       | 0                             | 100       | 0                               | 0.00          |
| 26/11/2014 | R197 On 05-February-15 | 288.99 | Put          | Bond Future | 80        | 0                             | 80        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R197 On 07-May-15      |        |              | Bond Future | 293.63    | 293.6402                      | 293.6281  | 293.6402                        | 0.00          |
| 26/11/2014 | R197 On 07-May-15      | 294.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R197 On 07-May-15      | 294.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R197 On 07-May-15      | 293.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R197 On 07-May-15      | 294.01 | Put          | Bond Future | 382       | 0                             | 382       | 0                               | 0.00          |
| 26/11/2014 | R197 On 07-May-15      | 294.00 | Put          | Bond Future | 372       | 0                             | 372       | 0                               | 0.00          |
| 26/11/2014 | R197 On 07-May-15      | 293.99 | Put          | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 26/11/2014 | R202 On 05-February-15 |        |              | Bond Future | 237.32    | 237.3154                      | 237.3154  | 237.3154                        | 50,629.00     |
| 26/11/2014 | R202 On 05-February-15 | 232.99 | Call         | Bond Future | 4325      | 4                             | 4325      | 4                               | 0.00          |
| 26/11/2014 | R202 On 05-February-15 | 233.01 | Call         | Bond Future | 4305      | 4                             | 4305      | 4                               | 0.00          |
| 26/11/2014 | R202 On 05-February-15 | 233.00 | Call         | Bond Future | 4315      | 4                             | 4315      | 4                               | 0.00          |
| 26/11/2014 | R202 On 05-February-15 | 232.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R202 On 05-February-15 | 233.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R202 On 05-February-15 | 233.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R202 On 07-May-15      |        |              | Bond Future | 241.19    | 241.1994                      | 241.1905  | 241.1994                        | 0.00          |
| 26/11/2014 | R202 On 07-May-15      | 238.50 | Call         | Bond Future | 2691      | 3                             | 2691      | 3                               | 0.00          |
| 26/11/2014 | R202 On 07-May-15      | 238.49 | Call         | Bond Future | 2701      | 3                             | 2701      | 3                               | 0.00          |
| 26/11/2014 | R202 On 07-May-15      | 238.51 | Call         | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 26/11/2014 | R202 On 07-May-15      | 238.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R202 On 07-May-15      | 238.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R202 On 07-May-15      | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R203 On 05-February-15 |        |              | Bond Future | 6.50      | 107.2859                      | 6.4956    | 107.2859                        | 13,903.00     |
| 26/11/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 2832      | 3                             | 2832      | 3                               | 55.00         |
| 26/11/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 4354      | 4                             | 4354      | 4                               | 0.00          |
| 26/11/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 4377      | 4                             | 4377      | 4                               | 0.00          |
| 26/11/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 4331      | 4                             | 4331      | 4                               | 0.00          |
| 26/11/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R203 On 07-May-15      |        |              | Bond Future | 6.49      | 104.8660                      | 6.4850    | 104.8660                        | 0.00          |
| 26/11/2014 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 26/11/2014 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 1759      | 2                             | 1759      | 2                               | 0.00          |
| 26/11/2014 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 1721      | 2                             | 1721      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 26/11/2014 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 26/11/2014 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 26/11/2014 | R203 On 06-August-15   |        |              | Bond Future | 6.41      | 106.6984                      | 6.4115    | 106.6984                        | 0.00          |
| 26/11/2014 | R203 On 06-August-15   | 6.74   | Call         | Bond Future | 1014      | 1                             | 1014      | 1                               | 0.00          |
| 26/11/2014 | R203 On 06-August-15   | 6.75   | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 0.00          |
| 26/11/2014 | R203 On 06-August-15   | 6.76   | Call         | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 26/11/2014 | R203 On 06-August-15   | 6.75   | Put          | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 26/11/2014 | R203 On 06-August-15   | 6.76   | Put          | Bond Future | 356       | 0                             | 356       | 0                               | 0.00          |
| 26/11/2014 | R203 On 06-August-15   | 6.74   | Put          | Bond Future | 368       | 0                             | 368       | 0                               | 0.00          |
| 26/11/2014 | R204 On 05-February-15 |        |              | Bond Future | 6.80      | 104.8353                      | 6.7973    | 104.8353                        | 10,467.00     |
| 26/11/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 4839      | 5                             | 4839      | 5                               | 0.00          |
| 26/11/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 4807      | 5                             | 4807      | 5                               | 0.00          |
| 26/11/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 4871      | 5                             | 4871      | 5                               | 0.00          |
| 26/11/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R204 On 07-May-15      |        |              | Bond Future | 6.82      | 106.5429                      | 6.8169    | 106.5429                        | 0.00          |
| 26/11/2014 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 2317      | 2                             | 2317      | 2                               | 0.00          |
| 26/11/2014 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 2370      | 2                             | 2370      | 2                               | 0.00          |
| 26/11/2014 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 2344      | 2                             | 2344      | 2                               | 0.00          |
| 26/11/2014 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 173       | 0                             | 173       | 0                               | 0.00          |
| 26/11/2014 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 168       | 0                             | 168       | 0                               | 0.00          |
| 26/11/2014 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 164       | 0                             | 164       | 0                               | 0.00          |
| 26/11/2014 | R204 On 06-August-15   |        |              | Bond Future | 6.80      | 104.3651                      | 6.8021    | 104.3651                        | 0.00          |
| 26/11/2014 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 4771      | 4                             | 4771      | 4                               | 0.00          |
| 26/11/2014 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 3003      | 3                             | 3003      | 3                               | 0.00          |
| 26/11/2014 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 3054      | 3                             | 3054      | 3                               | 0.00          |
| 26/11/2014 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 3029      | 3                             | 3029      | 3                               | 0.00          |
| 26/11/2014 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 699.00        |
| 26/11/2014 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 211       | 0                             | 211       | 0                               | 0.00          |
| 26/11/2014 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 26/11/2014 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 26/11/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.01      | 101.0814                      | 7.0100    | 101.0814                        | 33,719.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 5936      | 6                             | 5936      | 6                               | 0.00          |
| 26/11/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 5975      | 6                             | 5975      | 6                               | 0.00          |
| 26/11/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 5898      | 5                             | 5898      | 5                               | 0.00          |
| 26/11/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R207 On 07-May-15      |        |              | Bond Future | 7.04      | 102.7282                      | 7.0412    | 102.7282                        | 0.00          |
| 26/11/2014 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 4692      | 4                             | 4692      | 4                               | 0.00          |
| 26/11/2014 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 2903      | 3                             | 2903      | 3                               | 66.00         |
| 26/11/2014 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 4727      | 4                             | 4727      | 4                               | 0.00          |
| 26/11/2014 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 4656      | 4                             | 4656      | 4                               | 0.00          |
| 26/11/2014 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 26/11/2014 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 26/11/2014 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 228       | 0                             | 228       | 0                               | 0.00          |
| 26/11/2014 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 26/11/2014 | R207 On 06-August-15   |        |              | Bond Future | 7.05      | 100.8786                      | 7.0466    | 100.8786                        | 0.00          |
| 26/11/2014 | R207 On 06-August-15   | 7.74   | Call         | Bond Future | 3024      | 3                             | 3024      | 3                               | 0.00          |
| 26/11/2014 | R207 On 06-August-15   | 7.76   | Call         | Bond Future | 3082      | 3                             | 3082      | 3                               | 0.00          |
| 26/11/2014 | R207 On 06-August-15   | 7.75   | Call         | Bond Future | 3053      | 3                             | 3053      | 3                               | 0.00          |
| 26/11/2014 | R207 On 06-August-15   | 7.46   | Call         | Bond Future | 2263      | 2                             | 2263      | 2                               | 70.00         |
| 26/11/2014 | R207 On 06-August-15   | 7.74   | Put          | Bond Future | 455       | 1                             | 455       | 1                               | 0.00          |
| 26/11/2014 | R207 On 06-August-15   | 7.75   | Put          | Bond Future | 447       | 1                             | 447       | 1                               | 0.00          |
| 26/11/2014 | R207 On 06-August-15   | 7.76   | Put          | Bond Future | 440       | 1                             | 440       | 1                               | 0.00          |
| 26/11/2014 | R207 On 06-August-15   | 7.46   | Put          | Bond Future | 722       | 1                             | 722       | 1                               | 0.00          |
| 26/11/2014 | R208 On 05-February-15 |        |              | Bond Future | 7.20      | 99.7820                       | 7.1975    | 99.7820                         | 52,091.00     |
| 26/11/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 6004      | 6                             | 6004      | 6                               | 0.00          |
| 26/11/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 6093      | 6                             | 6093      | 6                               | 0.00          |
| 26/11/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 6049      | 6                             | 6049      | 6                               | 0.00          |
| 26/11/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/11/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/11/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/11/2014 | R208 On 07-May-15      |        |              | Bond Future | 7.23      | 98.0070                       | 7.2301    | 98.0070                         | 0.00          |
| 26/11/2014 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 3722      | 3                             | 3722      | 3                               | 0.00          |
| 26/11/2014 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 3799      | 3                             | 3799      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 3760      | 3                             | 3760      | 3                               | 0.00          |
| 26/11/2014 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 257       | 0                             | 257       | 0                               | 0.00          |
| 26/11/2014 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 0.00          |
| 26/11/2014 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 250       | 0                             | 250       | 0                               | 0.00          |
| 26/11/2014 | R208 On 06-August-15   |        |              | Bond Future | 7.24      | 99.7195                       | 7.2422    | 99.7195                         | 0.00          |
| 26/11/2014 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 3870      | 3                             | 3870      | 3                               | 0.00          |
| 26/11/2014 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 3835      | 3                             | 3835      | 3                               | 0.00          |
| 26/11/2014 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 26/11/2014 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 7013      | 7                             | 7013      | 7                               | 0.00          |
| 26/11/2014 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 540       | 1                             | 540       | 1                               | 0.00          |
| 26/11/2014 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 93        | 0                             | 93        | 0                               | 198.00        |
| 26/11/2014 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 531       | 1                             | 531       | 1                               | 0.00          |
| 26/11/2014 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 522       | 1                             | 522       | 1                               | 0.00          |
| 26/11/2014 | R208 On 05-November-15 |        |              | Bond Future | 7.22      | 98.1684                       | 7.2214    | 98.1684                         | 0.00          |
| 26/11/2014 | R208 On 05-November-15 | 8.48   | Call         | Bond Future | 5622      | 5                             | 5622      | 5                               | 0.00          |
| 26/11/2014 | R208 On 05-November-15 | 7.75   | Call         | Bond Future | 3240      | 3                             | 3240      | 3                               | 0.00          |
| 26/11/2014 | R208 On 05-November-15 | 7.76   | Call         | Bond Future | 3269      | 3                             | 3269      | 3                               | 0.00          |
| 26/11/2014 | R208 On 05-November-15 | 7.74   | Call         | Bond Future | 3210      | 3                             | 3210      | 3                               | 0.00          |
| 26/11/2014 | R208 On 05-November-15 | 8.48   | Put          | Bond Future | 334       | 0                             | 334       | 0                               | 2,200.00      |
| 26/11/2014 | R208 On 05-November-15 | 7.75   | Put          | Bond Future | 975       | 1                             | 975       | 1                               | 0.00          |
| 26/11/2014 | R208 On 05-November-15 | 7.76   | Put          | Bond Future | 962       | 1                             | 962       | 1                               | 0.00          |
| 26/11/2014 | R208 On 05-November-15 | 7.74   | Put          | Bond Future | 988       | 1                             | 988       | 1                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 |        |              | Bond Future | 8.37      | 80.7813                       | 8.3695    | 80.7813                         | 28,435.00     |
| 26/11/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 6946      | 6                             | 6946      | 6                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 6878      | 6                             | 6878      | 6                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 | 9.00   | Call         | Bond Future | 5185      | 5                             | 5185      | 5                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 6809      | 6                             | 6809      | 6                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 92        | 0                             | 92        | 0                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 26/11/2014 | R209 On 05-February-15 | 9.00   | Put          | Bond Future | 229       | 0                             | 229       | 0                               | 0.00          |
| 26/11/2014 | R209 On 07-May-15      |        |              | Bond Future | 8.41      | 78.9487                       | 8.4124    | 78.9487                         | 0.00          |
| 26/11/2014 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 5569      | 5                             | 5569      | 5                               | 0.00          |
| 26/11/2014 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 5512      | 5                             | 5512      | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 5456      | 5                             | 5456      | 5                               | 0.00          |
| 26/11/2014 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 923       | 1                             | 923       | 1                               | 0.00          |
| 26/11/2014 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 940       | 1                             | 940       | 1                               | 0.00          |
| 26/11/2014 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 905       | 1                             | 905       | 1                               | 0.00          |
| 26/11/2014 | R209 On 06-August-15   |        |              | Bond Future | 8.45      | 80.3284                       | 8.4463    | 80.3284                         | 0.00          |
| 26/11/2014 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 10971     | 10                            | 10971     | 10                              | 0.00          |
| 26/11/2014 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 5958      | 6                             | 5958      | 6                               | 0.00          |
| 26/11/2014 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 6010      | 6                             | 6010      | 6                               | 0.00          |
| 26/11/2014 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 5906      | 5                             | 5906      | 5                               | 0.00          |
| 26/11/2014 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 1656      | 2                             | 1656      | 2                               | 0.00          |
| 26/11/2014 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 407       | 0                             | 407       | 0                               | 2,914.00      |
| 26/11/2014 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 1634      | 2                             | 1634      | 2                               | 0.00          |
| 26/11/2014 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 26/11/2014 | R210 On 05-February-15 |        |              | Bond Future | 177.69    | 177.7883                      | 177.6871  | 177.7883                        | 628.00        |
| 26/11/2014 | R210 On 05-February-15 | 174.99 | Call         | Bond Future | 2697      | 3                             | 2697      | 3                               | 0.00          |
| 26/11/2014 | R210 On 05-February-15 | 175.01 | Call         | Bond Future | 2677      | 3                             | 2677      | 3                               | 0.00          |
| 26/11/2014 | R210 On 05-February-15 | 175.00 | Call         | Bond Future | 2687      | 3                             | 2687      | 3                               | 0.00          |
| 26/11/2014 | R210 On 05-February-15 | 174.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R210 On 05-February-15 | 175.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R210 On 05-February-15 | 175.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R210 On 07-May-15      |        |              | Bond Future | 178.51    | 178.6202                      | 178.5109  | 178.6202                        | 0.00          |
| 26/11/2014 | R210 On 07-May-15      | 177.00 | Call         | Bond Future | 1511      | 2                             | 1511      | 2                               | 0.00          |
| 26/11/2014 | R210 On 07-May-15      | 176.99 | Call         | Bond Future | 1521      | 2                             | 1521      | 2                               | 0.00          |
| 26/11/2014 | R210 On 07-May-15      | 177.01 | Call         | Bond Future | 1501      | 2                             | 1501      | 2                               | 0.00          |
| 26/11/2014 | R210 On 07-May-15      | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R210 On 07-May-15      | 177.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R210 On 07-May-15      | 176.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R211 On 05-February-15 |        |              | Bond Future | 132.63    | 132.6345                      | 132.6261  | 132.6345                        | 1,120.00      |
| 26/11/2014 | R211 On 05-February-15 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R211 On 05-February-15 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R211 On 05-February-15 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R211 On 05-February-15 | 133.00 | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 26/11/2014 | R211 On 05-February-15 | 132.99 | Put          | Bond Future | 364       | 0                             | 364       | 0                               | 0.00          |
| 26/11/2014 | R211 On 05-February-15 | 133.01 | Put          | Bond Future | 384       | 0                             | 384       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R211 On 07-May-15      |        |              | Bond Future | 134.79    | 134.8056                      | 134.7922  | 134.8056                        | 0.00          |
| 26/11/2014 | R211 On 07-May-15      | 134.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R211 On 07-May-15      | 135.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R211 On 07-May-15      | 135.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R211 On 07-May-15      | 135.00 | Put          | Bond Future | 208       | 0                             | 208       | 0                               | 0.00          |
| 26/11/2014 | R211 On 07-May-15      | 135.01 | Put          | Bond Future | 218       | 0                             | 218       | 0                               | 0.00          |
| 26/11/2014 | R211 On 07-May-15      | 134.99 | Put          | Bond Future | 198       | 0                             | 198       | 0                               | 0.00          |
| 26/11/2014 | R212 On 05-February-15 |        |              | Bond Future | 137.55    | 137.5469                      | 137.5461  | 137.5469                        | 14,864.00     |
| 26/11/2014 | R212 On 05-February-15 | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R212 On 05-February-15 | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R212 On 05-February-15 | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R212 On 05-February-15 | 137.99 | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 26/11/2014 | R212 On 05-February-15 | 138.01 | Put          | Bond Future | 464       | 0                             | 464       | 0                               | 0.00          |
| 26/11/2014 | R212 On 05-February-15 | 138.00 | Put          | Bond Future | 454       | 0                             | 454       | 0                               | 0.00          |
| 26/11/2014 | R212 On 07-May-15      |        |              | Bond Future | 139.79    | 139.7984                      | 139.7925  | 139.7984                        | 0.00          |
| 26/11/2014 | R212 On 07-May-15      | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R212 On 07-May-15      | 141.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R212 On 07-May-15      | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R212 On 07-May-15      | 141.00 | Put          | Bond Future | 1207      | 1                             | 1207      | 1                               | 0.00          |
| 26/11/2014 | R212 On 07-May-15      | 141.01 | Put          | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 26/11/2014 | R212 On 07-May-15      | 140.99 | Put          | Bond Future | 1197      | 1                             | 1197      | 1                               | 0.00          |
| 26/11/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.19      | 91.8379                       | 8.1925    | 91.8379                         | 21,796.00     |
| 26/11/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 8121      | 7                             | 8121      | 7                               | 0.00          |
| 26/11/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 8191      | 7                             | 8191      | 7                               | 0.00          |
| 26/11/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 8052      | 7                             | 8052      | 7                               | 0.00          |
| 26/11/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 26/11/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 26/11/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 26/11/2014 | R213 On 07-May-15      |        |              | Bond Future | 8.24      | 89.7886                       | 8.2354    | 89.7886                         | 0.00          |
| 26/11/2014 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 4987      | 4                             | 4987      | 4                               | 0.00          |
| 26/11/2014 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 5099      | 5                             | 5099      | 5                               | 0.00          |
| 26/11/2014 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 5043      | 4                             | 5043      | 4                               | 0.00          |
| 26/11/2014 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 1020      | 1                             | 1020      | 1                               | 0.00          |
| 26/11/2014 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 1000      | 1                             | 1000      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 1040      | 1                             | 1040      | 1                               | 0.00          |
| 26/11/2014 | R213 On 06-August-15   |        |              | Bond Future | 8.27      | 91.3573                       | 8.2684    | 91.3573                         | 0.00          |
| 26/11/2014 | R213 On 06-August-15   | 8.50   | Call         | Bond Future | 4234      | 4                             | 4234      | 4                               | 0.00          |
| 26/11/2014 | R213 On 06-August-15   | 8.51   | Call         | Bond Future | 4280      | 4                             | 4280      | 4                               | 0.00          |
| 26/11/2014 | R213 On 06-August-15   | 8.49   | Call         | Bond Future | 4188      | 4                             | 4188      | 4                               | 0.00          |
| 26/11/2014 | R213 On 06-August-15   | 8.50   | Put          | Bond Future | 2411      | 3                             | 2411      | 3                               | 0.00          |
| 26/11/2014 | R213 On 06-August-15   | 8.49   | Put          | Bond Future | 2443      | 3                             | 2443      | 3                               | 0.00          |
| 26/11/2014 | R213 On 06-August-15   | 8.51   | Put          | Bond Future | 2380      | 3                             | 2380      | 3                               | 0.00          |
| 26/11/2014 | R214 On 05-February-15 |        |              | Bond Future | 8.47      | 81.6173                       | 8.4705    | 81.6173                         | 7,459.00      |
| 26/11/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 8310      | 8                             | 8310      | 8                               | 0.00          |
| 26/11/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 8240      | 8                             | 8240      | 8                               | 0.00          |
| 26/11/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 8170      | 7                             | 8170      | 7                               | 0.00          |
| 26/11/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 26/11/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 26/11/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 26/11/2014 | R214 On 07-May-15      |        |              | Bond Future | 8.51      | 79.6547                       | 8.5124    | 79.6547                         | 0.00          |
| 26/11/2014 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 6112      | 6                             | 6112      | 6                               | 0.00          |
| 26/11/2014 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 6172      | 6                             | 6172      | 6                               | 0.00          |
| 26/11/2014 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 6053      | 6                             | 6053      | 6                               | 0.00          |
| 26/11/2014 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 26/11/2014 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 26/11/2014 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 936       | 1                             | 936       | 1                               | 0.00          |
| 26/11/2014 | R214 On 06-August-15   |        |              | Bond Future | 8.55      | 81.0464                       | 8.5462    | 81.0464                         | 0.00          |
| 26/11/2014 | R214 On 06-August-15   | 8.74   | Call         | Bond Future | 4436      | 4                             | 4436      | 4                               | 0.00          |
| 26/11/2014 | R214 On 06-August-15   | 8.75   | Call         | Bond Future | 4483      | 4                             | 4483      | 4                               | 0.00          |
| 26/11/2014 | R214 On 06-August-15   | 8.76   | Call         | Bond Future | 4531      | 4                             | 4531      | 4                               | 0.00          |
| 26/11/2014 | R214 On 06-August-15   | 8.74   | Put          | Bond Future | 2808      | 3                             | 2808      | 3                               | 0.00          |
| 26/11/2014 | R214 On 06-August-15   | 8.75   | Put          | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 26/11/2014 | R214 On 06-August-15   | 8.76   | Put          | Bond Future | 2738      | 3                             | 2738      | 3                               | 0.00          |
| 26/11/2014 | R248 On 05-February-15 |        |              | Bond Future | 8.56      | 105.0623                      | 8.5622    | 105.0623                        | 40,873.00     |
| 26/11/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 9584      | 9                             | 9584      | 9                               | 0.00          |
| 26/11/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 9490      | 9                             | 9490      | 9                               | 0.00          |
| 26/11/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 9677      | 9                             | 9677      | 9                               | 0.00          |
| 26/11/2014 | R248 On 05-February-15 | 9.50   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/11/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R248 On 07-May-15      |        |              | Bond Future | 8.61      | 102.3421                      | 8.6063    | 102.3421                        | 0.00          |
| 26/11/2014 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 6693      | 6                             | 6693      | 6                               | 0.00          |
| 26/11/2014 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 6791      | 6                             | 6791      | 6                               | 0.00          |
| 26/11/2014 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 6595      | 6                             | 6595      | 6                               | 0.00          |
| 26/11/2014 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R248 On 06-August-15   |        |              | Bond Future | 8.64      | 104.1303                      | 8.6423    | 104.1303                        | 0.00          |
| 26/11/2014 | R248 On 06-August-15   | 8.74   | Call         | Bond Future | 1060      | 0                             | 1060      | 0                               | 0.00          |
| 26/11/2014 | R248 On 06-August-15   | 8.76   | Call         | Bond Future | 1274      | 0                             | 1274      | 0                               | 0.00          |
| 26/11/2014 | R248 On 06-August-15   | 8.75   | Call         | Bond Future | 1167      | 0                             | 1167      | 0                               | 0.00          |
| 26/11/2014 | R248 On 06-August-15   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R248 On 06-August-15   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/11/2014 | R248 On 06-August-15   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |