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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | 2025 On 05-February-15 | | | Bond Future | 118.40 | 118.4091 | 118.4007 | 118.4091 | 16.00 |
| 02/01/2015 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 02/01/2015 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 02/01/2015 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 02/01/2015 | 2025 On 07-May-15 | | | Bond Future | 120.29 | 120.2966 | 120.2865 | 120.2966 | 0.00 |
| 02/01/2015 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 02/01/2015 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 02/01/2015 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 02/01/2015 | 2030 On 05-February-15 | | | Bond Future | 8.41 | 96.9315 | 8.4090 | 96.9315 | 4,666.00 |
| 02/01/2015 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 6503 | 7 | 6503 | 7 | 0.00 |
| 02/01/2015 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 6652 | 7 | 6652 | 7 | 0.00 |
| 02/01/2015 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 6577 | 7 | 6577 | 7 | 0.00 |
| 02/01/2015 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2030 On 07-May-15 | | | Bond Future | 8.47 | 98.4689 | 8.4694 | 98.4689 | 0.00 |
| 02/01/2015 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 02/01/2015 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 2234 | 2 | 2234 | 2 | 0.00 |
| 02/01/2015 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 02/01/2015 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 05-February-15 | | | Bond Future | 8.57 | 100.3655 | 8.5700 | 100.3655 | 15.00 |
| 02/01/2015 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 612 | 0 | 612 | 0 | 0.00 |
| 02/01/2015 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 700 | 0 | 700 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 525 | 0 | 525 | 0 | 0.00 |
| 02/01/2015 | 2032 On 07-May-15 | | | Bond Future | 8.63 | 97.8019 | 8.6304 | 97.8019 | 0.00 |
| 02/01/2015 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 1130 | 1 | 1130 | 1 | 0.00 |
| 02/01/2015 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 02/01/2015 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 02/01/2015 | 2032 On 06-August-15 | | | Bond Future | 8.68 | 99.4880 | 8.6790 | 99.4880 | 0.00 |
| 02/01/2015 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 1536 | 1 | 1536 | 1 | 0.00 |
| 02/01/2015 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 02/01/2015 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 1623 | 1 | 1623 | 1 | 0.00 |
| 02/01/2015 | 2037 On 05-February-15 | | | Bond Future | 8.63 | 99.1696 | 8.6279 | 99.1696 | 36,001.00 |
| 02/01/2015 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 7906 | 8 | 7906 | 8 | 0.00 |
| 02/01/2015 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 7991 | 8 | 7991 | 8 | 0.00 |
| 02/01/2015 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 7821 | 8 | 7821 | 8 | 0.00 |
| 02/01/2015 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2037 On 07-May-15 | | | Bond Future | 8.69 | 100.7424 | 8.6858 | 100.7424 | 500.00 |
| 02/01/2015 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 02/01/2015 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 02/01/2015 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 02/01/2015 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2037 On 06-August-15 | | | Bond Future | 8.73 | 98.2188 | 8.7341 | 98.2188 | 0.00 |
| 02/01/2015 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 02/01/2015 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 02/01/2015 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 02/01/2015 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2038 On 05-February-15 | | | Bond Future | 125.18 | 125.1931 | 125.1844 | 125.1931 | 3,701.00 |
| 02/01/2015 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 02/01/2015 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 02/01/2015 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 02/01/2015 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2038 On 07-May-15 | | | Bond Future | 127.18 | 127.1885 | 127.1783 | 127.1885 | 0.00 |
| 02/01/2015 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 02/01/2015 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 02/01/2015 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 02/01/2015 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 05-February-15 | | | Bond Future | 8.76 | 100.4158 | 8.7576 | 100.4158 | 6,042.00 |
| 02/01/2015 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 2582 | 3 | 2582 | 3 | 0.00 |
| 02/01/2015 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 2481 | 3 | 2481 | 3 | 0.00 |
| 02/01/2015 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 2381 | 3 | 2381 | 3 | 0.00 |
| 02/01/2015 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 07-May-15 | | | Bond Future | 8.81 | 102.0084 | 8.8148 | 102.0084 | 0.00 |
| 02/01/2015 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 0.00 |
| 02/01/2015 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 02/01/2015 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 1883 | 2 | 1883 | 2 | 0.00 |
| 02/01/2015 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 06-August-15 | | | Bond Future | 8.86 | 99.3813 | 8.8632 | 99.3813 | 0.00 |
| 02/01/2015 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 02/01/2015 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 02/01/2015 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 02/01/2015 | 2046 On 05-February-15 | | | Bond Future | 127.87 | 127.8801 | 127.8716 | 127.8801 | 5,889.00 |
| 02/01/2015 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 3882 | 4 | 3882 | 4 | 0.00 |
| 02/01/2015 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 3862 | 4 | 3862 | 4 | 0.00 |
| 02/01/2015 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 02/01/2015 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2046 On 07-May-15 | | | Bond Future | 128.54 | 128.5496 | 128.5390 | 128.5496 | 0.00 |
| 02/01/2015 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 1529 | 2 | 1529 | 2 | 0.00 |
| 02/01/2015 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 02/01/2015 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |
| 02/01/2015 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2050 On 05-February-15 | | | Bond Future | 136.27 | 136.2788 | 136.2700 | 136.2788 | 2,753.00 |
| 02/01/2015 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 6280 | 6 | 6280 | 6 | 0.00 |
| 02/01/2015 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 6260 | 6 | 6260 | 6 | 0.00 |
| 02/01/2015 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 6270 | 6 | 6270 | 6 | 0.00 |
| 02/01/2015 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2050 On 07-May-15 | | | Bond Future | 138.44 | 138.4513 | 138.4401 | 138.4513 | 0.00 |
| 02/01/2015 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 02/01/2015 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 3450 | 3 | 3450 | 3 | 0.00 |
| 02/01/2015 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 3440 | 3 | 3440 | 3 | 0.00 |
| 02/01/2015 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | AL12 On 05-February-15 | | | Index Future | 535.76 | 536.7880 | 535.7610 | 536.7880 | 0.00 |
| 02/01/2015 | AL12 On 07-May-15 | | | Index Future | 544.25 | 545.3010 | 544.2490 | 545.3010 | 0.00 |
| 02/01/2015 | AL37 On 05-February-15 | | | Index Future | 446.73 | 447.0580 | 446.7250 | 447.0580 | 116.00 |
| 02/01/2015 | AL37 On 07-May-15 | | | Index Future | 453.80 | 454.1490 | 453.8030 | 454.1490 | 0.00 |
| 02/01/2015 | AL7T On 05-February-15 | | | Index Future | 528.48 | 529.1440 | 528.4810 | 529.1440 | 3.00 |
| 02/01/2015 | AL7T On 07-May-15 | | | Index Future | 536.85 | 537.5360 | 536.8540 | 537.5360 | 0.00 |
| 02/01/2015 | ALBI On 05-February-15 | | | Index Future | 483.25 | 483.8580 | 483.2510 | 483.8580 | 774.00 |
| 02/01/2015 | ALBI On 07-May-15 | | | Index Future | 490.91 | 491.5320 | 490.9080 | 491.5320 | 0.00 |
| 02/01/2015 | ALBI On 06-August-15 | | | Index Future | 499.27 | 499.9130 | 499.2680 | 499.9130 | 0.00 |
| 02/01/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/01/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/01/2015 | EL28 On 05-February-15 | | | Bond Future | 124.93 | 124.9344 | 124.9269 | 124.9344 | 0.00 |
| 02/01/2015 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 1063 | 1 | 1063 | 1 | 0.00 |
| 02/01/2015 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 02/01/2015 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 02/01/2015 | EL28 On 07-May-15 | | | Bond Future | 125.41 | 125.4163 | 125.4069 | 125.4163 | 0.00 |
| 02/01/2015 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 02/01/2015 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 02/01/2015 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 02/01/2015 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 05-February-15 | | | Bond Future | 9.46 | 86.1635 | 9.4643 | 86.1635 | 6,220.00 |
| 02/01/2015 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 3961 | 4 | 3961 | 4 | 0.00 |
| 02/01/2015 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 02/01/2015 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 3821 | 4 | 3821 | 4 | 0.00 |
| 02/01/2015 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 07-May-15 | | | Bond Future | 9.55 | 83.7421 | 9.5476 | 83.7421 | 0.00 |
| 02/01/2015 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 1409 | 2 | 1409 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 02/01/2015 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 02/01/2015 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 06-August-15 | | | Bond Future | 9.62 | 85.1856 | 9.6200 | 85.1856 | 0.00 |
| 02/01/2015 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 02/01/2015 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 02/01/2015 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 02/01/2015 | GOVI On 05-February-15 | | | GOVI | 481.17 | 481.7110 | 481.1730 | 481.7110 | 440.00 |
| 02/01/2015 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 211830 | 22 | 211830 | 22 | 0.00 |
| 02/01/2015 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 211630 | 22 | 211630 | 22 | 0.00 |
| 02/01/2015 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 211730 | 22 | 211730 | 22 | 0.00 |
| 02/01/2015 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 07-May-15 | | | GOVI | 488.80 | 489.3510 | 488.7960 | 489.3510 | 131.00 |
| 02/01/2015 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 388060 | 39 | 388060 | 39 | 0.00 |
| 02/01/2015 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 387860 | 39 | 387860 | 39 | 0.00 |
| 02/01/2015 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 387960 | 39 | 387960 | 39 | 0.00 |
| 02/01/2015 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 06-August-15 | | | GOVI | 497.12 | 497.6950 | 497.1200 | 497.6950 | 0.00 |
| 02/01/2015 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 28800 | 2 | 28800 | 2 | 0.00 |
| 02/01/2015 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 28700 | 2 | 28700 | 2 | 0.00 |
| 02/01/2015 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 28900 | 2 | 28900 | 2 | 0.00 |
| 02/01/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | IGOV On 05-February-15 | | | Index Future | 224.45 | 224.4880 | 224.4450 | 224.4880 | 1,093.00 |
| 02/01/2015 | IGOV On 07-May-15 | | | Index Future | 228.02 | 228.0670 | 228.0200 | 228.0670 | 81.00 |
| 02/01/2015 | IGOV On 06-August-15 | | | Index Future | 231.92 | 231.9730 | 231.9200 | 231.9730 | 0.00 |
| 02/01/2015 | ILBI On 05-February-15 | | | Index Future | 607.91 | 609.3150 | 607.9130 | 609.3150 | 157.00 |
| 02/01/2015 | ILBI On 07-May-15 | | | Index Future | 617.79 | 619.2160 | 617.7850 | 619.2160 | 0.00 |
| 02/01/2015 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 02/01/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/01/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/01/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/01/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/01/2015 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.21 | 93.7900 | 6.2100 | 93.7900 | 0.00 |
| 02/01/2015 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.23 | 93.7700 | 6.2300 | 93.7700 | 0.00 |
| 02/01/2015 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.34 | 93.6600 | 6.3400 | 93.6600 | 2,850.00 |
| 02/01/2015 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.40 | 93.6000 | 6.4000 | 93.6000 | 0.00 |
| 02/01/2015 | JBAF On 20-May-15 | | | Jibar Tradeable Future | 6.50 | 93.5000 | 6.5000 | 93.5000 | 0.00 |
| 02/01/2015 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.55 | 93.4500 | 6.5500 | 93.4500 | 5,000.00 |
| 02/01/2015 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 6.7600 | 93.2400 | 0.00 |
| 02/01/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 6.9800 | 93.0200 | 0.00 |
| 02/01/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.16 | 92.8400 | 7.1600 | 92.8400 | 0.00 |
| 02/01/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.31 | 92.6900 | 7.3100 | 92.6900 | 0.00 |
| 02/01/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.45 | 92.5500 | 7.4500 | 92.5500 | 0.00 |
| 02/01/2015 | R023 On 05-February-15 | | | Bond Future | 7.83 | 103.1148 | 7.8322 | 103.1148 | 11,167.00 |
| 02/01/2015 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 5212 | 5 | 5212 | 5 | 0.00 |
| 02/01/2015 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 5266 | 5 | 5266 | 5 | 0.00 |
| 02/01/2015 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 02/01/2015 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/01/2015 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/01/2015 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/01/2015 | R023 On 07-May-15 | | | Bond Future | 7.89 | 100.8259 | 7.8914 | 100.8259 | 0.00 |
| 02/01/2015 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 02/01/2015 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 02/01/2015 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 02/01/2015 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 02/01/2015 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 851 | 1 | 851 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | | | Bond Future | 7.93 | 102.5634 | 7.9334 | 102.5634 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 6380 | 6 | 6380 | 6 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 3039 | 3 | 3039 | 3 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 02/01/2015 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 301 | 0 | 301 | 0 | 911.00 |
| 02/01/2015 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 6.9095 | 109.2566 | 0.00 |
| 02/01/2015 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 02/01/2015 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 02/01/2015 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 02/01/2015 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | | | Bond Future | 8.00 | 120.5127 | 8.0035 | 120.5127 | 44,892.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 6155 | 6 | 6155 | 6 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 6233 | 6 | 6233 | 6 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 8099 | 8 | 8099 | 8 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 6077 | 6 | 6077 | 6 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.45 | Call | Bond Future | 3848 | 4 | 3848 | 4 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.50 | Call | Bond Future | 4223 | 4 | 4223 | 4 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.00 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.05 | Call | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 9,600.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.50 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.00 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 6,500.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.05 | Put | Bond Future | 926 | 1 | 926 | 1 | 6,500.00 |
| 02/01/2015 | R186 On 05-February-15 | 8.45 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R186 On 07-May-15 | | | Bond Future | 8.06 | 122.4236 | 8.0605 | 122.4236 | 200.00 |
| 02/01/2015 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 02/01/2015 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 02/01/2015 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 02/01/2015 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 02/01/2015 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 02/01/2015 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | | | Bond Future | 8.10 | 119.2327 | 8.1025 | 119.2327 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 2621 | 3 | 2621 | 3 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 8.90 | Call | Bond Future | 7194 | 7 | 7194 | 7 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 3510 | 3 | 3510 | 3 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 3465 | 3 | 3465 | 3 | 0.00 |
| 02/01/2015 | R186 On 06-August-15 | 8.90 | Put | Bond Future | 898 | 1 | 898 | 1 | 2,500.00 |
| 02/01/2015 | R186 On 05-November-15 | | | Bond Future | 8.13 | 121.3955 | 8.1265 | 121.3955 | 0.00 |
| 02/01/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 02/01/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 02/01/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 02/01/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 7964 | 8 | 7964 | 8 | 0.00 |
| 02/01/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 02/01/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 2,600.00 |
| 02/01/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 02/01/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 02/01/2015 | R197 On 05-February-15 | | | Bond Future | 286.20 | 286.2205 | 286.2008 | 286.2205 | 898.00 |
| 02/01/2015 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 02/01/2015 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 02/01/2015 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 02/01/2015 | R197 On 07-May-15 | | | Bond Future | 290.76 | 290.7828 | 290.7590 | 290.7828 | 0.00 |
| 02/01/2015 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 02/01/2015 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 02/01/2015 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 02/01/2015 | R202 On 05-February-15 | | | Bond Future | 236.66 | 236.6749 | 236.6585 | 236.6749 | 50,884.00 |
| 02/01/2015 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 3668 | 4 | 3668 | 4 | 0.00 |
| 02/01/2015 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 02/01/2015 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 3658 | 4 | 3658 | 4 | 0.00 |
| 02/01/2015 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R202 On 07-May-15 | | | Bond Future | 240.43 | 240.4472 | 240.4274 | 240.4472 | 0.00 |
| 02/01/2015 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 02/01/2015 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 02/01/2015 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 02/01/2015 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R203 On 05-February-15 | | | Bond Future | 6.94 | 106.4744 | 6.9378 | 106.4744 | 14,991.00 |
| 02/01/2015 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1772 | 2 | 1772 | 2 | 55.00 |
| 02/01/2015 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 02/01/2015 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 02/01/2015 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 02/01/2015 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/01/2015 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R203 On 07-May-15 | | | Bond Future | 7.00 | 103.9964 | 6.9985 | 103.9964 | 0.00 |
| 02/01/2015 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 801 | 1 | 801 | 1 | 0.00 |
| 02/01/2015 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 02/01/2015 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 786 | 1 | 786 | 1 | 0.00 |
| 02/01/2015 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 02/01/2015 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 02/01/2015 | R203 On 06-August-15 | | | Bond Future | 7.01 | 105.7889 | 7.0053 | 105.7889 | 0.00 |
| 02/01/2015 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 02/01/2015 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 379 | 0 | 379 | 0 | 0.00 |
| 02/01/2015 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 02/01/2015 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 02/01/2015 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 02/01/2015 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 02/01/2015 | R204 On 05-February-15 | | | Bond Future | 7.22 | 103.7460 | 7.2245 | 103.7460 | 10,782.00 |
| 02/01/2015 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 02/01/2015 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 3354 | 3 | 3354 | 3 | 0.00 |
| 02/01/2015 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 02/01/2015 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R204 On 07-May-15 | | | Bond Future | 7.29 | 105.3910 | 7.2917 | 105.3910 | 0.00 |
| 02/01/2015 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 02/01/2015 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 02/01/2015 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 02/01/2015 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 02/01/2015 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 02/01/2015 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | | | Bond Future | 7.33 | 103.1686 | 7.3262 | 103.1686 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 3291 | 3 | 3291 | 3 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 136 | 0 | 136 | 0 | 699.00 |
| 02/01/2015 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 501 | 0 | 501 | 0 | 0.00 |
| 02/01/2015 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 02/01/2015 | R207 On 05-February-15 | | | Bond Future | 7.47 | 99.7020 | 7.4694 | 99.7020 | 30,977.00 |
| 02/01/2015 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 4059 | 4 | 4059 | 4 | 0.00 |
| 02/01/2015 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 02/01/2015 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | | | Bond Future | 7.54 | 101.2829 | 7.5406 | 101.2829 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1359 | 1 | 1359 | 1 | 66.00 |
| 02/01/2015 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 2891 | 3 | 2891 | 3 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 02/01/2015 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | | | Bond Future | 7.59 | 99.3839 | 7.5865 | 99.3839 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1025 | 1 | 1025 | 1 | 70.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 02/01/2015 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | | | Bond Future | 7.59 | 101.1864 | 7.5945 | 101.1864 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 53.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 02/01/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 02/01/2015 | R208 On 05-February-15 | | | Bond Future | 7.61 | 98.4060 | 7.6073 | 98.4060 | 50,770.00 |
| 02/01/2015 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 02/01/2015 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 4095 | 4 | 4095 | 4 | 0.00 |
| 02/01/2015 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/01/2015 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/01/2015 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/01/2015 | R208 On 07-May-15 | | | Bond Future | 7.67 | 96.5669 | 7.6700 | 96.5669 | 0.00 |
| 02/01/2015 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 02/01/2015 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 02/01/2015 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 02/01/2015 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 02/01/2015 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 02/01/2015 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | | | Bond Future | 7.71 | 98.2314 | 7.7113 | 98.2314 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 2225 | 2 | 2225 | 2 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 5052 | 5 | 5052 | 5 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 215 | 0 | 215 | 0 | 198.00 |
| 02/01/2015 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 02/01/2015 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | | | Bond Future | 7.73 | 96.6098 | 7.7270 | 96.6098 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 701 | 1 | 701 | 1 | 2,200.00 |
| 02/01/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 02/01/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 02/01/2015 | R209 On 05-February-15 | | | Bond Future | 8.56 | 80.0599 | 8.5566 | 80.0599 | 29,898.00 |
| 02/01/2015 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 5374 | 6 | 5374 | 6 | 0.00 |
| 02/01/2015 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 5305 | 5 | 5305 | 5 | 0.00 |
| 02/01/2015 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 3592 | 4 | 3592 | 4 | 0.00 |
| 02/01/2015 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 5235 | 5 | 5235 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 02/01/2015 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 02/01/2015 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 02/01/2015 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 02/01/2015 | R209 On 07-May-15 | | | Bond Future | 8.61 | 78.1817 | 8.6085 | 78.1817 | 0.00 |
| 02/01/2015 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 4137 | 4 | 4137 | 4 | 0.00 |
| 02/01/2015 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 02/01/2015 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 02/01/2015 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 02/01/2015 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 02/01/2015 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | | | Bond Future | 8.65 | 79.5294 | 8.6500 | 79.5294 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 9408 | 10 | 9408 | 10 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 4606 | 5 | 4606 | 5 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 1930 | 2 | 1930 | 2 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 469 | 0 | 469 | 0 | 2,914.00 |
| 02/01/2015 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 1903 | 2 | 1903 | 2 | 0.00 |
| 02/01/2015 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 02/01/2015 | R210 On 05-February-15 | | | Bond Future | 177.43 | 177.4419 | 177.4293 | 177.4419 | 628.00 |
| 02/01/2015 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 2439 | 2 | 2439 | 2 | 0.00 |
| 02/01/2015 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 02/01/2015 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 2429 | 2 | 2429 | 2 | 0.00 |
| 02/01/2015 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R210 On 07-May-15 | | | Bond Future | 178.18 | 178.1951 | 178.1801 | 178.1951 | 0.00 |
| 02/01/2015 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 02/01/2015 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 02/01/2015 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 02/01/2015 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R211 On 05-February-15 | | | Bond Future | 131.29 | 131.3047 | 131.2937 | 131.3047 | 1,120.00 |
| 02/01/2015 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 02/01/2015 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 02/01/2015 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 1716 | 2 | 1716 | 2 | 0.00 |
| 02/01/2015 | R211 On 07-May-15 | | | Bond Future | 133.38 | 133.3978 | 133.3849 | 133.3978 | 0.00 |
| 02/01/2015 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 02/01/2015 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 02/01/2015 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 02/01/2015 | R212 On 05-February-15 | | | Bond Future | 135.98 | 135.9910 | 135.9816 | 135.9910 | 13,564.00 |
| 02/01/2015 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 02/01/2015 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 2028 | 2 | 2028 | 2 | 0.00 |
| 02/01/2015 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 02/01/2015 | R212 On 07-May-15 | | | Bond Future | 138.15 | 138.1588 | 138.1475 | 138.1588 | 0.00 |
| 02/01/2015 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 2853 | 3 | 2853 | 3 | 0.00 |
| 02/01/2015 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 02/01/2015 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 02/01/2015 | R213 On 05-February-15 | | | Bond Future | 8.45 | 90.6938 | 8.4491 | 90.6938 | 23,708.00 |
| 02/01/2015 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 6035 | 6 | 6035 | 6 | 0.00 |
| 02/01/2015 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 6105 | 6 | 6105 | 6 | 0.00 |
| 02/01/2015 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 5965 | 6 | 5965 | 6 | 0.00 |
| 02/01/2015 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/01/2015 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 02/01/2015 | R213 On 07-May-15 | | | Bond Future | 8.50 | 88.5877 | 8.5040 | 88.5877 | 0.00 |
| 02/01/2015 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3248 | 3 | 3248 | 3 | 0.00 |
| 02/01/2015 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 02/01/2015 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 3296 | 3 | 3296 | 3 | 0.00 |
| 02/01/2015 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 02/01/2015 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 1378 | 1 | 1378 | 1 | 0.00 |
| 02/01/2015 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 02/01/2015 | R213 On 06-August-15 | | | Bond Future | 8.55 | 90.1143 | 8.5477 | 90.1143 | 0.00 |
| 02/01/2015 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 02/01/2015 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 02/01/2015 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 02/01/2015 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 02/01/2015 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 02/01/2015 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 3157 | 3 | 3157 | 3 | 0.00 |
| 02/01/2015 | R214 On 05-February-15 | | | Bond Future | 8.64 | 81.0796 | 8.6368 | 81.0796 | 14,311.00 |
| 02/01/2015 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 6843 | 7 | 6843 | 7 | 0.00 |
| 02/01/2015 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 6772 | 7 | 6772 | 7 | 0.00 |
| 02/01/2015 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 6700 | 7 | 6700 | 7 | 0.00 |
| 02/01/2015 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 02/01/2015 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 02/01/2015 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 02/01/2015 | R214 On 07-May-15 | | | Bond Future | 8.69 | 79.0742 | 8.6868 | 79.0742 | 0.00 |
| 02/01/2015 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 02/01/2015 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 02/01/2015 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 4669 | 5 | 4669 | 5 | 0.00 |
| 02/01/2015 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 02/01/2015 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 02/01/2015 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 02/01/2015 | R214 On 06-August-15 | | | Bond Future | 8.73 | 80.4370 | 8.7274 | 80.4370 | 0.00 |
| 02/01/2015 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 3356 | 3 | 3356 | 3 | 0.00 |
| 02/01/2015 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 3397 | 4 | 3397 | 4 | 0.00 |
| 02/01/2015 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 3439 | 4 | 3439 | 4 | 0.00 |
| 02/01/2015 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2015 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 02/01/2015 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 02/01/2015 | R248 On 05-February-15 | | | Bond Future | 8.72 | 104.5484 | 8.7176 | 104.5484 | 43,226.00 |
| 02/01/2015 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 7877 | 8 | 7877 | 8 | 0.00 |
| 02/01/2015 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 7784 | 8 | 7784 | 8 | 0.00 |
| 02/01/2015 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 7971 | 8 | 7971 | 8 | 0.00 |
| 02/01/2015 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 07-May-15 | | | Bond Future | 8.77 | 101.7759 | 8.7697 | 101.7759 | 0.00 |
| 02/01/2015 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 4918 | 5 | 4918 | 5 | 0.00 |
| 02/01/2015 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 02/01/2015 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 4820 | 5 | 4820 | 5 | 0.00 |
| 02/01/2015 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 06-August-15 | | | Bond Future | 8.81 | 103.5299 | 8.8123 | 103.5299 | 0.00 |
| 02/01/2015 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2015 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 557 | 0 | 557 | 0 | 0.00 |
| 02/01/2015 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 772 | 0 | 772 | 0 | 0.00 |
| 02/01/2015 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 664 | 0 | 664 | 0 | 0.00 |