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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 2025 On 07-August-14 | | | Bond Future | 116.92 | 116.8259 | 116.9223 | 116.8259 | 0.00 |
| 28/05/2014 | 2025 On 07-August-14 | 108.99 | Call | Bond Future | 7932 | 8 | 7932 | 8 | 0.00 |
| 28/05/2014 | 2025 On 07-August-14 | 109.01 | Call | Bond Future | 7912 | 8 | 7912 | 8 | 0.00 |
| 28/05/2014 | 2025 On 07-August-14 | 109.00 | Call | Bond Future | 7922 | 8 | 7922 | 8 | 0.00 |
| 28/05/2014 | 2025 On 07-August-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2025 On 07-August-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2025 On 07-August-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2025 On 06-November-14 | | | Bond Future | 118.71 | 118.6088 | 118.7050 | 118.6088 | 0.00 |
| 28/05/2014 | 2025 On 06-November-14 | 116.99 | Call | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 28/05/2014 | 2025 On 06-November-14 | 117.01 | Call | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 28/05/2014 | 2025 On 06-November-14 | 117.00 | Call | Bond Future | 1705 | 2 | 1705 | 2 | 0.00 |
| 28/05/2014 | 2025 On 06-November-14 | 116.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2025 On 06-November-14 | 117.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2025 On 06-November-14 | 117.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 07-August-14 | | | Bond Future | 8.88 | 93.4630 | 8.8764 | 93.4630 | 4,308.00 |
| 28/05/2014 | 2030 On 07-August-14 | 8.99 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 28/05/2014 | 2030 On 07-August-14 | 9.01 | Call | Bond Future | 1045 | 2 | 1045 | 2 | 0.00 |
| 28/05/2014 | 2030 On 07-August-14 | 9.00 | Call | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 28/05/2014 | 2030 On 07-August-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 07-August-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 07-August-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 06-November-14 | | | Bond Future | 8.95 | 94.8788 | 8.9548 | 94.8788 | 0.00 |
| 28/05/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 273 | 1 | 273 | 1 | 0.00 |
| 28/05/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 427 | 1 | 427 | 1 | 0.00 |
| 28/05/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 350 | 1 | 350 | 1 | 0.00 |
| 28/05/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 05-February-15 | | | Bond Future | 9.03 | 92.3750 | 9.0298 | 92.3750 | 0.00 |
| 28/05/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 28/05/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 28/05/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 28/05/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 07-August-14 | | | Bond Future | 9.16 | 94.7976 | 9.1643 | 94.7976 | 10,102.00 |
| 28/05/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 1127 | 0 | 1127 | 0 | 0.00 |
| 28/05/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 1036 | 0 | 1036 | 0 | 0.00 |
| 28/05/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 944 | 0 | 944 | 0 | 0.00 |
| 28/05/2014 | 2037 On 06-November-14 | | | Bond Future | 9.24 | 96.2336 | 9.2411 | 96.2336 | 0.00 |
| 28/05/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 3839 | 5 | 3839 | 5 | 0.00 |
| 28/05/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 4004 | 5 | 4004 | 5 | 0.00 |
| 28/05/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 3922 | 5 | 3922 | 5 | 0.00 |
| 28/05/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 05-February-15 | | | Bond Future | 9.31 | 93.5010 | 9.3149 | 93.5010 | 0.00 |
| 28/05/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 28/05/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 1676 | 3 | 1676 | 3 | 0.00 |
| 28/05/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 28/05/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2038 On 07-August-14 | | | Bond Future | 121.40 | 121.5197 | 121.3962 | 121.5197 | 334.00 |
| 28/05/2014 | 2038 On 07-August-14 | 106.01 | Call | Bond Future | 15386 | 16 | 15386 | 16 | 0.00 |
| 28/05/2014 | 2038 On 07-August-14 | 106.00 | Call | Bond Future | 15396 | 16 | 15396 | 16 | 0.00 |
| 28/05/2014 | 2038 On 07-August-14 | 105.99 | Call | Bond Future | 15406 | 16 | 15406 | 16 | 0.00 |
| 28/05/2014 | 2038 On 07-August-14 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2038 On 07-August-14 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2038 On 07-August-14 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2038 On 06-November-14 | | | Bond Future | 123.25 | 123.3742 | 123.2471 | 123.3742 | 0.00 |
| 28/05/2014 | 2038 On 06-November-14 | 119.99 | Call | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 28/05/2014 | 2038 On 06-November-14 | 120.01 | Call | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |
| 28/05/2014 | 2038 On 06-November-14 | 120.00 | Call | Bond Future | 3247 | 3 | 3247 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 2038 On 06-November-14 | 119.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2038 On 06-November-14 | 120.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2038 On 06-November-14 | 120.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2046 On 07-August-14 | | | Bond Future | 120.68 | 120.5828 | 120.6849 | 120.5828 | 5,218.00 |
| 28/05/2014 | 2046 On 07-August-14 | 104.45 | Call | Bond Future | 16235 | 16 | 16235 | 16 | 0.00 |
| 28/05/2014 | 2046 On 07-August-14 | 104.44 | Call | Bond Future | 16245 | 16 | 16245 | 16 | 0.00 |
| 28/05/2014 | 2046 On 07-August-14 | 104.43 | Call | Bond Future | 16255 | 16 | 16255 | 16 | 0.00 |
| 28/05/2014 | 2046 On 07-August-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2046 On 07-August-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2046 On 07-August-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2046 On 06-November-14 | | | Bond Future | 121.18 | 121.0772 | 121.1794 | 121.0772 | 0.00 |
| 28/05/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 16749 | 17 | 16749 | 17 | 0.00 |
| 28/05/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 16729 | 17 | 16729 | 17 | 0.00 |
| 28/05/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 16739 | 17 | 16739 | 17 | 0.00 |
| 28/05/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2050 On 07-August-14 | | | Bond Future | 126.59 | 126.4851 | 126.5944 | 126.4851 | 2,720.00 |
| 28/05/2014 | 2050 On 07-August-14 | 112.00 | Call | Bond Future | 14594 | 14 | 14594 | 14 | 0.00 |
| 28/05/2014 | 2050 On 07-August-14 | 111.99 | Call | Bond Future | 14604 | 14 | 14604 | 14 | 0.00 |
| 28/05/2014 | 2050 On 07-August-14 | 112.01 | Call | Bond Future | 14584 | 14 | 14584 | 14 | 0.00 |
| 28/05/2014 | 2050 On 07-August-14 | 112.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2050 On 07-August-14 | 112.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2050 On 07-August-14 | 111.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2050 On 06-November-14 | | | Bond Future | 128.52 | 128.4150 | 128.5244 | 128.4150 | 0.00 |
| 28/05/2014 | 2050 On 06-November-14 | 126.01 | Call | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |
| 28/05/2014 | 2050 On 06-November-14 | 126.00 | Call | Bond Future | 2524 | 2 | 2524 | 2 | 0.00 |
| 28/05/2014 | 2050 On 06-November-14 | 125.99 | Call | Bond Future | 2534 | 2 | 2534 | 2 | 0.00 |
| 28/05/2014 | 2050 On 06-November-14 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2050 On 06-November-14 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 2050 On 06-November-14 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | AL12 On 07-August-14 | | | Index Future | 494.56 | 498.1910 | 494.5640 | 498.1910 | 0.00 |
| 28/05/2014 | AL12 On 06-November-14 | | | Index Future | 502.04 | 505.7270 | 502.0420 | 505.7270 | 0.00 |
| 28/05/2014 | AL12 On 05-February-15 | | | Index Future | 509.98 | 513.7320 | 509.9790 | 513.7320 | 0.00 |
| 28/05/2014 | AL37 On 07-August-14 | | | Index Future | 424.75 | 425.6970 | 424.7500 | 425.6970 | 0.00 |
| 28/05/2014 | AL37 On 06-November-14 | | | Index Future | 431.17 | 432.1360 | 431.1730 | 432.1360 | 0.00 |
| 28/05/2014 | AL7T On 07-August-14 | | | Index Future | 500.42 | 502.5270 | 500.4220 | 502.5270 | 1.00 |
| 28/05/2014 | AL7T On 06-November-14 | | | Index Future | 507.99 | 510.1290 | 507.9890 | 510.1290 | 0.00 |
| 28/05/2014 | ALBI On 07-August-14 | | | Index Future | 453.31 | 455.3590 | 453.3140 | 455.3590 | 647.00 |
| 28/05/2014 | ALBI On 06-November-14 | | | Index Future | 460.17 | 462.2470 | 460.1690 | 462.2470 | 0.00 |
| 28/05/2014 | ALBI On 05-February-15 | | | Index Future | 467.44 | 469.5630 | 467.4430 | 469.5630 | 0.00 |
| 28/05/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 28/05/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 28/05/2014 | EL28 On 07-August-14 | | | Bond Future | 123.72 | 123.9057 | 123.7182 | 123.9057 | 0.00 |
| 28/05/2014 | EL28 On 07-August-14 | 114.01 | Call | Bond Future | 9708 | 10 | 9708 | 10 | 0.00 |
| 28/05/2014 | EL28 On 07-August-14 | 114.00 | Call | Bond Future | 9718 | 10 | 9718 | 10 | 0.00 |
| 28/05/2014 | EL28 On 07-August-14 | 113.99 | Call | Bond Future | 9728 | 10 | 9728 | 10 | 0.00 |
| 28/05/2014 | EL28 On 07-August-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | EL28 On 07-August-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | EL28 On 07-August-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | EL28 On 06-November-14 | | | Bond Future | 124.12 | 124.3148 | 124.1229 | 124.3148 | 0.00 |
| 28/05/2014 | EL28 On 06-November-14 | 122.00 | Call | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 28/05/2014 | EL28 On 06-November-14 | 121.99 | Call | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 28/05/2014 | EL28 On 06-November-14 | 122.01 | Call | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |
| 28/05/2014 | EL28 On 06-November-14 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | EL28 On 06-November-14 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | EL28 On 06-November-14 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 07-August-14 | | | Bond Future | 9.76 | 84.3469 | 9.7578 | 84.3469 | 6,220.00 |
| 28/05/2014 | ES33 On 07-August-14 | 10.15 | Call | Bond Future | 2780 | 3 | 2780 | 3 | 0.00 |
| 28/05/2014 | ES33 On 07-August-14 | 10.16 | Call | Bond Future | 2849 | 4 | 2849 | 4 | 0.00 |
| 28/05/2014 | ES33 On 07-August-14 | 10.14 | Call | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 28/05/2014 | ES33 On 07-August-14 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 07-August-14 | 10.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 07-August-14 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 06-November-14 | | | Bond Future | 9.86 | 81.8387 | 9.8588 | 81.8387 | 0.00 |
| 28/05/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 2998 | 4 | 2998 | 4 | 0.00 |
| 28/05/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 3065 | 4 | 3065 | 4 | 0.00 |
| 28/05/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 3133 | 4 | 3133 | 4 | 0.00 |
| 28/05/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 05-February-15 | | | Bond Future | 9.96 | 83.1358 | 9.9580 | 83.1358 | 0.00 |
| 28/05/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 365 | 1 | 365 | 1 | 0.00 |
| 28/05/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 295 | 1 | 295 | 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 |
|------------|-------------------------|--------|--------------|----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 225 | 1 | 225 | 1 | 0.00 |
| 28/05/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 07-August-14 | | | GOVI | 452.39 | 454.2550 | 452.3910 | 454.2550 | 509.00 |
| 28/05/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 75990 | 6 | 75990 | 6 | 0.00 |
| 28/05/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 76090 | 6 | 76090 | 6 | 0.00 |
| 28/05/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 76190 | 6 | 76190 | 6 | 0.00 |
| 28/05/2014 | GOVI On 06-November-14 | | | GOVI | 459.23 | 461.1260 | 459.2320 | 461.1260 | 28.00 |
| 28/05/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 102420 | 12 | 102420 | 12 | 0.00 |
| 28/05/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 102220 | 12 | 102220 | 12 | 0.00 |
| 28/05/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 102320 | 12 | 102320 | 12 | 0.00 |
| 28/05/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 05-February-15 | | | GOVI | 466.49 | 468.4250 | 466.4920 | 468.4250 | 0.00 |
| 28/05/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 65020 | 8 | 65020 | 8 | 0.00 |
| 28/05/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 64820 | 8 | 64820 | 8 | 0.00 |
| 28/05/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 64920 | 8 | 64920 | 8 | 0.00 |
| 28/05/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 28/05/2014 | ICAA On 07-August-14 | | | Can-Do Interest Rate | 141.85 | 141.7040 | 141.8451 | 141.7040 | 635.00 |
| 28/05/2014 | IGOV On 07-August-14 | | | Index Future | 215.39 | 215.5720 | 215.3890 | 215.5720 | 1,268.00 |
| 28/05/2014 | IGOV On 06-November-14 | | | Index Future | 218.67 | 218.8590 | 218.6720 | 218.8590 | 87.00 |
| 28/05/2014 | IGOV On 05-February-15 | | | Index Future | 222.16 | 222.3490 | 222.1550 | 222.3490 | 0.00 |
| 28/05/2014 | ILBI On 07-August-14 | | | Index Future | 584.42 | 584.5900 | 584.4230 | 584.5900 | 210.00 |
| 28/05/2014 | ILBI On 06-November-14 | | | Index Future | 593.30 | 593.4730 | 593.3010 | 593.4730 | 0.00 |
| 28/05/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 28/05/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 28/05/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 28/05/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 28/05/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 28/05/2014 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.81 | 94.1700 | 5.8100 | 94.1700 | 2,000.00 |
| 28/05/2014 | JBAF On 16-July-14 | | | Jibar Tradeable Future | 5.86 | 94.0900 | 5.8600 | 94.0900 | 545.00 |
| 28/05/2014 | JBAF On 20-August-14 | | | Jibar Tradeable Future | 6.06 | 93.9300 | 6.0600 | 93.9300 | 0.00 |
| 28/05/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.13 | 93.8800 | 6.1300 | 93.8800 | 1,000.00 |
| 28/05/2014 | JBAF On 15-October-14 | | | Jibar Tradeable Future | 6.26 | 93.7500 | 6.2600 | 93.7500 | 0.00 |
| 28/05/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.31 | 93.7000 | 6.3100 | 93.7000 | 0.00 |
| 28/05/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.45 | 93.5600 | 6.4500 | 93.5600 | 0.00 |
| 28/05/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.69 | 93.3100 | 6.6900 | 93.3100 | 2,850.00 |
| 28/05/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.91 | 93.1400 | 6.9100 | 93.1400 | 5,000.00 |
| 28/05/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.07 | 92.9900 | 7.0700 | 92.9900 | 0.00 |
| 28/05/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.23 | 92.8300 | 7.2300 | 92.8300 | 0.00 |
| 28/05/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.38 | 92.6900 | 7.3800 | 92.6900 | 0.00 |
| 28/05/2014 | R023 On 07-August-14 | | | Bond Future | 8.15 | 101.4091 | 8.1523 | 101.4091 | 11,958.00 |
| 28/05/2014 | R023 On 07-August-14 | 8.49 | Call | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 28/05/2014 | R023 On 07-August-14 | 8.51 | Call | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 28/05/2014 | R023 On 07-August-14 | 8.50 | Call | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 28/05/2014 | R023 On 07-August-14 | 8.49 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 28/05/2014 | R023 On 07-August-14 | 8.51 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 28/05/2014 | R023 On 07-August-14 | 8.50 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 28/05/2014 | R023 On 06-November-14 | | | Bond Future | 8.24 | 99.0235 | 8.2376 | 99.0235 | 0.00 |
| 28/05/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 3601 | 4 | 3601 | 4 | 0.00 |
| 28/05/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 3637 | 4 | 3637 | 4 | 0.00 |
| 28/05/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 28/05/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 1520 | 1 | 1520 | 1 | 0.00 |
| 28/05/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 28/05/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 1541 | 1 | 1541 | 1 | 0.00 |
| 28/05/2014 | R023 On 05-February-15 | | | Bond Future | 8.32 | 100.5926 | 8.3189 | 100.5926 | 0.00 |
| 28/05/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 4364 | 5 | 4364 | 5 | 0.00 |
| 28/05/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 4398 | 5 | 4398 | 5 | 0.00 |
| 28/05/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 4329 | 5 | 4329 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 28/05/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 28/05/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 1981 | 2 | 1981 | 2 | 0.00 |
| 28/05/2014 | R157 On 07-August-14 | | | Bond Future | 6.79 | 112.4724 | 6.7868 | 112.4724 | 8,548.00 |
| 28/05/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 28/05/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 28/05/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 28/05/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 28/05/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 28/05/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 28/05/2014 | R157 On 06-November-14 | | | Bond Future | 7.00 | 107.3621 | 7.0024 | 107.3621 | 0.00 |
| 28/05/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 28/05/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 28/05/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 28/05/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 28/05/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 28/05/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 28/05/2014 | R157 On 05-February-15 | | | Bond Future | 7.30 | 109.0643 | 7.2977 | 109.0643 | 0.00 |
| 28/05/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 941 | 1 | 941 | 1 | 0.00 |
| 28/05/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 28/05/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 28/05/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 28/05/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 28/05/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | | | Bond Future | 8.31 | 118.9025 | 8.3058 | 118.9025 | 46,257.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.00 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 105.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 2165 | 3 | 2165 | 3 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 2250 | 3 | 2250 | 3 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.25 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 1,200.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 2207 | 3 | 2207 | 3 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 9.20 | Call | Bond Future | 7539 | 8 | 7539 | 8 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.43 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.70 | Call | Bond Future | 4258 | 5 | 4258 | 5 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 7.60 | Call | Bond Future | 377 | 0 | 377 | 0 | 210.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 5633 | 6 | 5633 | 6 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.00 | Put | Bond Future | 3799 | 3 | 3799 | 3 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 9.20 | Put | Bond Future | 263 | 0 | 263 | 0 | 2,100.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.25 | Put | Bond Future | 2476 | 2 | 2476 | 2 | 0.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.43 | Put | Bond Future | 1749 | 1 | 1749 | 1 | 105.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.70 | Put | Bond Future | 970 | 1 | 970 | 1 | 1,000.00 |
| 28/05/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 566 | 0 | 566 | 0 | 840.00 |
| 28/05/2014 | R186 On 07-August-14 | 7.60 | Put | Bond Future | 6603 | 6 | 6603 | 6 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | | | Bond Future | 8.38 | 120.7027 | 8.3809 | 120.7027 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 7497 | 8 | 7497 | 8 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 2503 | 3 | 2503 | 3 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 2572 | 3 | 2572 | 3 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 2538 | 3 | 2538 | 3 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 4484 | 4 | 4484 | 4 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 4434 | 4 | 4434 | 4 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 4535 | 4 | 4535 | 4 | 0.00 |
| 28/05/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 1173 | 1 | 1173 | 1 | 2,010.00 |
| 28/05/2014 | R186 On 05-February-15 | | | Bond Future | 8.45 | 117.3191 | 8.4505 | 117.3191 | 0.00 |
| 28/05/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 5615 | 6 | 5615 | 6 | 0.00 |
| 28/05/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 5662 | 6 | 5662 | 6 | 0.00 |
| 28/05/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 5568 | 6 | 5568 | 6 | 0.00 |
| 28/05/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 28/05/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 28/05/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 28/05/2014 | R197 On 07-August-14 | | | Bond Future | 284.53 | 284.2935 | 284.5263 | 284.2935 | 905.00 |
| 28/05/2014 | R197 On 07-August-14 | 270.00 | Call | Bond Future | 14526 | 14 | 14526 | 14 | 0.00 |
| 28/05/2014 | R197 On 07-August-14 | 270.01 | Call | Bond Future | 14516 | 14 | 14516 | 14 | 0.00 |
| 28/05/2014 | R197 On 07-August-14 | 269.99 | Call | Bond Future | 14536 | 14 | 14536 | 14 | 0.00 |
| 28/05/2014 | R197 On 07-August-14 | 270.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R197 On 07-August-14 | 270.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R197 On 07-August-14 | 269.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R197 On 06-November-14 | | | Bond Future | 288.86 | 288.6310 | 288.8637 | 288.6310 | 0.00 |
| 28/05/2014 | R197 On 06-November-14 | 285.00 | Call | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 28/05/2014 | R197 On 06-November-14 | 284.99 | Call | Bond Future | 3874 | 4 | 3874 | 4 | 0.00 |
| 28/05/2014 | R197 On 06-November-14 | 285.01 | Call | Bond Future | 3854 | 4 | 3854 | 4 | 0.00 |
| 28/05/2014 | R197 On 06-November-14 | 285.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R197 On 06-November-14 | 285.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R197 On 06-November-14 | 284.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R201 On 07-August-14 | | | Bond Future | 6.12 | 102.1315 | 6.1207 | 102.1315 | 0.00 |
| 28/05/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 28/05/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 28/05/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 28/05/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 28/05/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 28/05/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 28/05/2014 | R202 On 07-August-14 | | | Bond Future | 228.04 | 228.5258 | 228.0352 | 228.5258 | 44,590.00 |
| 28/05/2014 | R202 On 07-August-14 | 207.99 | Call | Bond Future | 20142 | 21 | 20142 | 21 | 0.00 |
| 28/05/2014 | R202 On 07-August-14 | 208.01 | Call | Bond Future | 20123 | 21 | 20123 | 21 | 0.00 |
| 28/05/2014 | R202 On 07-August-14 | 208.00 | Call | Bond Future | 20132 | 21 | 20132 | 21 | 0.00 |
| 28/05/2014 | R202 On 07-August-14 | 208.00 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 28/05/2014 | R202 On 07-August-14 | 207.99 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 28/05/2014 | R202 On 07-August-14 | 208.01 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 28/05/2014 | R202 On 06-November-14 | | | Bond Future | 231.51 | 232.0125 | 231.5115 | 232.0125 | 0.00 |
| 28/05/2014 | R202 On 06-November-14 | 226.99 | Call | Bond Future | 4522 | 5 | 4522 | 5 | 0.00 |
| 28/05/2014 | R202 On 06-November-14 | 227.00 | Call | Bond Future | 4512 | 5 | 4512 | 5 | 0.00 |
| 28/05/2014 | R202 On 06-November-14 | 227.01 | Call | Bond Future | 4502 | 5 | 4502 | 5 | 0.00 |
| 28/05/2014 | R202 On 06-November-14 | 227.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R202 On 06-November-14 | 227.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R202 On 06-November-14 | 226.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R203 On 07-August-14 | | | Bond Future | 7.38 | 105.8201 | 7.3815 | 105.8201 | 24,254.00 |
| 28/05/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 533 | 1 | 533 | 1 | 0.00 |
| 28/05/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 521 | 1 | 521 | 1 | 0.00 |
| 28/05/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 136 | 0 | 136 | 0 | 46.00 |
| 28/05/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 28/05/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 746 | 1 | 746 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 28/05/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 28/05/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 28/05/2014 | R203 On 06-November-14 | | | Bond Future | 7.51 | 103.2585 | 7.5085 | 103.2585 | 0.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 372 | 0 | 372 | 0 | 14.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 280 | 0 | 280 | 0 | 45.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 2002 | 2 | 2002 | 2 | 0.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 28/05/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | | | Bond Future | 7.64 | 104.8949 | 7.6357 | 104.8949 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1202 | 1 | 1202 | 1 | 55.00 |
| 28/05/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 523 | 0 | 523 | 0 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 517 | 0 | 517 | 0 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 28/05/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 529 | 0 | 529 | 0 | 0.00 |
| 28/05/2014 | R204 On 07-August-14 | | | Bond Future | 7.58 | 102.8075 | 7.5770 | 102.8075 | 24,816.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 575 | 1 | 575 | 1 | 530.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 1145 | 1 | 1145 | 1 | 0.00 |
| 28/05/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 28/05/2014 | R204 On 06-November-14 | | | Bond Future | 7.68 | 104.3639 | 7.6808 | 104.3639 | 0.00 |
| 28/05/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 28/05/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 28/05/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 1906 | 2 | 1906 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 28/05/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 28/05/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 833 | 1 | 833 | 1 | 1,270.00 |
| 28/05/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 28/05/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 2796 | 3 | 2796 | 3 | 0.00 |
| 28/05/2014 | R204 On 05-February-15 | | | Bond Future | 7.78 | 101.9823 | 7.7782 | 101.9823 | 0.00 |
| 28/05/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 28/05/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 28/05/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 2556 | 3 | 2556 | 3 | 0.00 |
| 28/05/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 28/05/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 28/05/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 28/05/2014 | R207 On 07-August-14 | | | Bond Future | 7.81 | 98.3667 | 7.8131 | 98.3667 | 30,770.00 |
| 28/05/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 839 | 1 | 839 | 1 | 0.00 |
| 28/05/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 28/05/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 28/05/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 28/05/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 28/05/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 1369 | 1 | 1369 | 1 | 0.00 |
| 28/05/2014 | R207 On 06-November-14 | | | Bond Future | 7.91 | 99.8562 | 7.9084 | 99.8562 | 0.00 |
| 28/05/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 28/05/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 28/05/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 704 | 1 | 704 | 1 | 0.00 |
| 28/05/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 28/05/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 28/05/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 28/05/2014 | R207 On 05-February-15 | | | Bond Future | 8.00 | 97.7969 | 7.9993 | 97.7969 | 0.00 |
| 28/05/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 3136 | 3 | 3136 | 3 | 0.00 |
| 28/05/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 28/05/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 3161 | 3 | 3161 | 3 | 0.00 |
| 28/05/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 28/05/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 28/05/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 1228 | 1 | 1228 | 1 | 0.00 |
| 28/05/2014 | R208 On 07-August-14 | | | Bond Future | 7.96 | 96.6353 | 7.9638 | 96.6353 | 11,438.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 28/05/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 28/05/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 28/05/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 28/05/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 640 | 1 | 640 | 1 | 630.00 |
| 28/05/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 1662 | 1 | 1662 | 1 | 0.00 |
| 28/05/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 28/05/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | | | Bond Future | 8.05 | 94.6999 | 8.0545 | 94.6999 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 3660 | 3 | 3660 | 3 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 3625 | 3 | 3625 | 3 | 0.00 |
| 28/05/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 1024 | 1 | 1024 | 1 | 1,520.00 |
| 28/05/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 3696 | 3 | 3696 | 3 | 0.00 |
| 28/05/2014 | R208 On 05-February-15 | | | Bond Future | 8.14 | 96.2006 | 8.1394 | 96.2006 | 0.00 |
| 28/05/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 28/05/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 3294 | 4 | 3294 | 4 | 0.00 |
| 28/05/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 3266 | 3 | 3266 | 3 | 0.00 |
| 28/05/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 1656 | 2 | 1656 | 2 | 0.00 |
| 28/05/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 28/05/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 1622 | 1 | 1622 | 1 | 0.00 |
| 28/05/2014 | R209 On 07-August-14 | | | Bond Future | 9.06 | 76.5542 | 9.0567 | 76.5542 | 25,099.00 |
| 28/05/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 28/05/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 2139 | 3 | 2139 | 3 | 0.00 |
| 28/05/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 2176 | 3 | 2176 | 3 | 0.00 |
| 28/05/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 28/05/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 28/05/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | | | Bond Future | 9.13 | 74.5665 | 9.1292 | 74.5665 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 10.00 | Call | Bond Future | 7096 | 8 | 7096 | 8 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.50 | Call | Bond Future | 4778 | 5 | 4778 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R209 On 06-November-14 | 8.95 | Call | Bond Future | 2684 | 3 | 2684 | 3 | 2,050.00 |
| 28/05/2014 | R209 On 06-November-14 | 10.05 | Call | Bond Future | 7338 | 8 | 7338 | 8 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.95 | Call | Bond Future | 6852 | 7 | 6852 | 7 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 8.50 | Call | Bond Future | 1457 | 2 | 1457 | 2 | 5,500.00 |
| 28/05/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.05 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 2,050.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.58 | Call | Bond Future | 5127 | 6 | 5127 | 6 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 2848 | 3 | 2848 | 3 | 1,640.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.95 | Put | Bond Future | 1190 | 1 | 1190 | 1 | 2,050.00 |
| 28/05/2014 | R209 On 06-November-14 | 8.50 | Put | Bond Future | 6314 | 6 | 6314 | 6 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 10.00 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 1,640.00 |
| 28/05/2014 | R209 On 06-November-14 | 10.05 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 2,050.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 3806 | 3 | 3806 | 3 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.50 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 5,500.00 |
| 28/05/2014 | R209 On 06-November-14 | 8.95 | Put | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 3765 | 3 | 3765 | 3 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 3848 | 3 | 3848 | 3 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.05 | Put | Bond Future | 3604 | 3 | 3604 | 3 | 0.00 |
| 28/05/2014 | R209 On 06-November-14 | 9.58 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 907.00 |
| 28/05/2014 | R209 On 05-February-15 | | | Bond Future | 9.20 | 75.7484 | 9.1975 | 75.7484 | 0.00 |
| 28/05/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 4344 | 5 | 4344 | 5 | 0.00 |
| 28/05/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 4381 | 5 | 4381 | 5 | 0.00 |
| 28/05/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 4308 | 5 | 4308 | 5 | 0.00 |
| 28/05/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 3965 | 4 | 3965 | 4 | 0.00 |
| 28/05/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 3930 | 4 | 3930 | 4 | 0.00 |
| 28/05/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 4000 | 4 | 4000 | 4 | 0.00 |
| 28/05/2014 | R210 On 07-August-14 | | | Bond Future | 171.76 | 172.0156 | 171.7559 | 172.0156 | 618.00 |
| 28/05/2014 | R210 On 07-August-14 | 159.00 | Call | Bond Future | 12756 | 13 | 12756 | 13 | 0.00 |
| 28/05/2014 | R210 On 07-August-14 | 158.99 | Call | Bond Future | 12766 | 13 | 12766 | 13 | 0.00 |
| 28/05/2014 | R210 On 07-August-14 | 159.01 | Call | Bond Future | 12746 | 13 | 12746 | 13 | 0.00 |
| 28/05/2014 | R210 On 07-August-14 | 158.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R210 On 07-August-14 | 159.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R210 On 07-August-14 | 159.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R210 On 06-November-14 | | | Bond Future | 172.33 | 172.6007 | 172.3347 | 172.6007 | 0.00 |
| 28/05/2014 | R210 On 06-November-14 | 169.00 | Call | Bond Future | 3335 | 4 | 3335 | 4 | 0.00 |
| 28/05/2014 | R210 On 06-November-14 | 168.99 | Call | Bond Future | 3345 | 4 | 3345 | 4 | 0.00 |
| 28/05/2014 | R210 On 06-November-14 | 169.01 | Call | Bond Future | 3325 | 4 | 3325 | 4 | 0.00 |
| 28/05/2014 | R210 On 06-November-14 | 169.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R210 On 06-November-14 | 169.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R210 On 06-November-14 | 168.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R211 On 07-August-14 | | | Bond Future | 129.44 | 129.3049 | 129.4381 | 129.3049 | 390.00 |
| 28/05/2014 | R211 On 07-August-14 | 127.99 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 28/05/2014 | R211 On 07-August-14 | 128.00 | Call | Bond Future | 1438 | 1 | 1438 | 1 | 0.00 |
| 28/05/2014 | R211 On 07-August-14 | 128.01 | Call | Bond Future | 1428 | 1 | 1428 | 1 | 0.00 |
| 28/05/2014 | R211 On 07-August-14 | 128.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R211 On 07-August-14 | 128.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R211 On 07-August-14 | 127.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R211 On 06-November-14 | | | Bond Future | 131.41 | 131.2782 | 131.4116 | 131.2782 | 0.00 |
| 28/05/2014 | R211 On 06-November-14 | 129.99 | Call | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 28/05/2014 | R211 On 06-November-14 | 130.00 | Call | Bond Future | 1412 | 1 | 1412 | 1 | 0.00 |
| 28/05/2014 | R211 On 06-November-14 | 130.01 | Call | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 28/05/2014 | R211 On 06-November-14 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R211 On 06-November-14 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R211 On 06-November-14 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R212 On 07-August-14 | | | Bond Future | 134.89 | 134.7771 | 134.8883 | 134.7771 | 21,797.00 |
| 28/05/2014 | R212 On 07-August-14 | 128.99 | Call | Bond Future | 5898 | 6 | 5898 | 6 | 0.00 |
| 28/05/2014 | R212 On 07-August-14 | 129.00 | Call | Bond Future | 5888 | 6 | 5888 | 6 | 0.00 |
| 28/05/2014 | R212 On 07-August-14 | 129.01 | Call | Bond Future | 5878 | 6 | 5878 | 6 | 0.00 |
| 28/05/2014 | R212 On 07-August-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R212 On 07-August-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R212 On 07-August-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R212 On 06-November-14 | | | Bond Future | 136.94 | 136.8339 | 136.9450 | 136.8339 | 0.00 |
| 28/05/2014 | R212 On 06-November-14 | 135.01 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 28/05/2014 | R212 On 06-November-14 | 135.00 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 28/05/2014 | R212 On 06-November-14 | 134.99 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 28/05/2014 | R212 On 06-November-14 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R212 On 06-November-14 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R212 On 06-November-14 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R213 On 07-August-14 | | | Bond Future | 8.88 | 87.4731 | 8.8849 | 87.4731 | 26,107.00 |
| 28/05/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 28/05/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 28/05/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 28/05/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 28/05/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 28/05/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 2319 | 2 | 2319 | 2 | 0.00 |
| 28/05/2014 | R213 On 06-November-14 | | | Bond Future | 8.96 | 85.2561 | 8.9623 | 85.2561 | 0.00 |
| 28/05/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 28/05/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 28/05/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 28/05/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 3759 | 3 | 3759 | 3 | 0.00 |
| 28/05/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 3718 | 3 | 3718 | 3 | 0.00 |
| 28/05/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 28/05/2014 | R213 On 05-February-15 | | | Bond Future | 9.04 | 86.6070 | 9.0366 | 86.6070 | 0.00 |
| 28/05/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 5050 | 5 | 5050 | 5 | 0.00 |
| 28/05/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 4970 | 5 | 4970 | 5 | 0.00 |
| 28/05/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 5010 | 5 | 5010 | 5 | 0.00 |
| 28/05/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 3466 | 3 | 3466 | 3 | 0.00 |
| 28/05/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 3435 | 3 | 3435 | 3 | 0.00 |
| 28/05/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 3497 | 3 | 3497 | 3 | 0.00 |
| 28/05/2014 | R214 On 07-August-14 | | | Bond Future | 9.19 | 77.0485 | 9.1866 | 77.0485 | 5,228.00 |
| 28/05/2014 | R214 On 07-August-14 | 9.54 | Call | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 28/05/2014 | R214 On 07-August-14 | 9.56 | Call | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 28/05/2014 | R214 On 07-August-14 | 9.55 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |
| 28/05/2014 | R214 On 07-August-14 | 9.56 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 28/05/2014 | R214 On 07-August-14 | 9.54 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 28/05/2014 | R214 On 07-August-14 | 9.55 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 28/05/2014 | R214 On 06-November-14 | | | Bond Future | 9.26 | 74.9266 | 9.2604 | 74.9266 | 0.00 |
| 28/05/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 5049 | 6 | 5049 | 6 | 0.00 |
| 28/05/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 5093 | 6 | 5093 | 6 | 0.00 |
| 28/05/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 5137 | 6 | 5137 | 6 | 0.00 |
| 28/05/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 2239 | 2 | 2239 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/05/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 28/05/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 28/05/2014 | R214 On 05-February-15 | | | Bond Future | 9.33 | 76.1139 | 9.3315 | 76.1139 | 0.00 |
| 28/05/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 5102 | 6 | 5102 | 6 | 0.00 |
| 28/05/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 5063 | 5 | 5063 | 5 | 0.00 |
| 28/05/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 5023 | 5 | 5023 | 5 | 0.00 |
| 28/05/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 3821 | 4 | 3821 | 4 | 0.00 |
| 28/05/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 3788 | 4 | 3788 | 4 | 0.00 |
| 28/05/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 3855 | 4 | 3855 | 4 | 0.00 |
| 28/05/2014 | R248 On 07-August-14 | | | Bond Future | 9.26 | 99.5686 | 9.2638 | 99.5686 | 14,129.00 |
| 28/05/2014 | R248 On 07-August-14 | 9.65 | Call | Bond Future | 3651 | 5 | 3651 | 5 | 0.00 |
| 28/05/2014 | R248 On 07-August-14 | 9.66 | Call | Bond Future | 3743 | 5 | 3743 | 5 | 0.00 |
| 28/05/2014 | R248 On 07-August-14 | 9.64 | Call | Bond Future | 3560 | 4 | 3560 | 4 | 0.00 |
| 28/05/2014 | R248 On 07-August-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 07-August-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 07-August-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 06-November-14 | | | Bond Future | 9.34 | 96.6493 | 9.3403 | 96.6493 | 0.00 |
| 28/05/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 28/05/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 3719 | 5 | 3719 | 5 | 0.00 |
| 28/05/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 3630 | 5 | 3630 | 5 | 0.00 |
| 28/05/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 05-February-15 | | | Bond Future | 9.41 | 98.1809 | 9.4142 | 98.1809 | 0.00 |
| 28/05/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 809 | 2 | 809 | 2 | 0.00 |
| 28/05/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 903 | 2 | 903 | 2 | 0.00 |
| 28/05/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 716 | 2 | 716 | 2 | 0.00 |
| 28/05/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/05/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |