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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 2025 On 05-February-15 | | | Bond Future | 119.03 | 118.8763 | 119.0261 | 118.8763 | 16.00 |
| 09/12/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 09/12/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 09/12/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 09/12/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2025 On 07-May-15 | | | Bond Future | 120.94 | 120.7879 | 120.9382 | 120.7879 | 0.00 |
| 09/12/2014 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 09/12/2014 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 09/12/2014 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 09/12/2014 | 2030 On 05-February-15 | | | Bond Future | 8.23 | 98.7120 | 8.2315 | 98.7120 | 4,664.00 |
| 09/12/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 7978 | 8 | 7978 | 8 | 0.00 |
| 09/12/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 8127 | 9 | 8127 | 9 | 0.00 |
| 09/12/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 8052 | 9 | 8052 | 9 | 0.00 |
| 09/12/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2030 On 07-May-15 | | | Bond Future | 8.28 | 100.2917 | 8.2847 | 100.2917 | 0.00 |
| 09/12/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 3825 | 4 | 3825 | 4 | 0.00 |
| 09/12/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 09/12/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 3668 | 4 | 3668 | 4 | 0.00 |
| 09/12/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 05-February-15 | | | Bond Future | 8.40 | 102.1095 | 8.4038 | 102.1095 | 15.00 |
| 09/12/2014 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 09/12/2014 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 09/12/2014 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 09/12/2014 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 07-May-15 | | | Bond Future | 8.46 | 99.5879 | 8.4576 | 99.5879 | 0.00 |
| 09/12/2014 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 284 | 1 | 284 | 1 | 0.00 |
| 09/12/2014 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 459 | 1 | 459 | 1 | 0.00 |
| 09/12/2014 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 372 | 1 | 372 | 1 | 0.00 |
| 09/12/2014 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 06-August-15 | | | Bond Future | 8.50 | 101.3259 | 8.4986 | 101.3259 | 0.00 |
| 09/12/2014 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 99 | 1 | 99 | 1 | 0.00 |
| 09/12/2014 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 13 | 1 | 13 | 1 | 0.00 |
| 09/12/2014 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 09/12/2014 | 2037 On 05-February-15 | | | Bond Future | 8.48 | 101.0218 | 8.4808 | 101.0218 | 36,001.00 |
| 09/12/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 9347 | 10 | 9347 | 10 | 0.00 |
| 09/12/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 9432 | 10 | 9432 | 10 | 0.00 |
| 09/12/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 9262 | 10 | 9262 | 10 | 0.00 |
| 09/12/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 07-May-15 | | | Bond Future | 8.53 | 102.6385 | 8.5330 | 102.6385 | 500.00 |
| 09/12/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 4321 | 5 | 4321 | 5 | 0.00 |
| 09/12/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 4503 | 5 | 4503 | 5 | 0.00 |
| 09/12/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 4412 | 5 | 4412 | 5 | 0.00 |
| 09/12/2014 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 06-August-15 | | | Bond Future | 8.57 | 100.1692 | 8.5747 | 100.1692 | 0.00 |
| 09/12/2014 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 09/12/2014 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 09/12/2014 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 1770 | 2 | 1770 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2038 On 05-February-15 | | | Bond Future | 127.17 | 127.1839 | 127.1689 | 127.1839 | 3,701.00 |
| 09/12/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 4159 | 4 | 4159 | 4 | 0.00 |
| 09/12/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 4169 | 4 | 4169 | 4 | 0.00 |
| 09/12/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 4179 | 4 | 4179 | 4 | 0.00 |
| 09/12/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2038 On 07-May-15 | | | Bond Future | 129.21 | 129.2291 | 129.2119 | 129.2291 | 0.00 |
| 09/12/2014 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 09/12/2014 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 09/12/2014 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 09/12/2014 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 05-February-15 | | | Bond Future | 8.62 | 102.4245 | 8.6155 | 102.4245 | 5,842.00 |
| 09/12/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 4086 | 5 | 4086 | 5 | 0.00 |
| 09/12/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 3986 | 5 | 3986 | 5 | 0.00 |
| 09/12/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 3886 | 5 | 3886 | 5 | 0.00 |
| 09/12/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 07-May-15 | | | Bond Future | 8.67 | 104.0635 | 8.6675 | 104.0635 | 0.00 |
| 09/12/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 3326 | 4 | 3326 | 4 | 0.00 |
| 09/12/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 3526 | 4 | 3526 | 4 | 0.00 |
| 09/12/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 09/12/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 06-August-15 | | | Bond Future | 8.71 | 101.4939 | 8.7096 | 101.4939 | 0.00 |
| 09/12/2014 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 319 | 1 | 319 | 1 | 0.00 |
| 09/12/2014 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 528 | 1 | 528 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 423 | 1 | 423 | 1 | 0.00 |
| 09/12/2014 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2046 On 05-February-15 | | | Bond Future | 129.98 | 129.9919 | 129.9768 | 129.9919 | 5,889.00 |
| 09/12/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 5987 | 6 | 5987 | 6 | 0.00 |
| 09/12/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 09/12/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 5977 | 6 | 5977 | 6 | 0.00 |
| 09/12/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2046 On 07-May-15 | | | Bond Future | 130.70 | 130.7132 | 130.6957 | 130.7132 | 0.00 |
| 09/12/2014 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 09/12/2014 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 3696 | 4 | 3696 | 4 | 0.00 |
| 09/12/2014 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 3706 | 4 | 3706 | 4 | 0.00 |
| 09/12/2014 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2050 On 05-February-15 | | | Bond Future | 138.37 | 138.3910 | 138.3749 | 138.3910 | 2,640.00 |
| 09/12/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 8385 | 8 | 8385 | 8 | 0.00 |
| 09/12/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 8365 | 8 | 8365 | 8 | 0.00 |
| 09/12/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 8375 | 8 | 8375 | 8 | 0.00 |
| 09/12/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2050 On 07-May-15 | | | Bond Future | 140.60 | 140.6164 | 140.5978 | 140.6164 | 0.00 |
| 09/12/2014 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 5588 | 6 | 5588 | 6 | 0.00 |
| 09/12/2014 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 5608 | 6 | 5608 | 6 | 0.00 |
| 09/12/2014 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 5598 | 6 | 5598 | 6 | 0.00 |
| 09/12/2014 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | AL12 On 05-February-15 | | | Index Future | 542.15 | 544.8240 | 542.1460 | 544.8240 | 0.00 |
| 09/12/2014 | AL12 On 07-May-15 | | | Index Future | 550.81 | 553.5370 | 550.8090 | 553.5370 | 0.00 |
| 09/12/2014 | AL37 On 05-February-15 | | | Index Future | 449.81 | 450.7720 | 449.8100 | 450.7720 | 116.00 |
| 09/12/2014 | AL37 On 07-May-15 | | | Index Future | 457.00 | 457.9810 | 456.9980 | 457.9810 | 0.00 |
| 09/12/2014 | AL7T On 05-February-15 | | | Index Future | 534.08 | 535.7200 | 534.0770 | 535.7200 | 3.00 |
| 09/12/2014 | AL7T On 07-May-15 | | | Index Future | 542.61 | 544.2880 | 542.6110 | 544.2880 | 0.00 |
| 09/12/2014 | ALBI On 05-February-15 | | | Index Future | 487.97 | 489.7100 | 487.9710 | 489.7100 | 654.00 |
| 09/12/2014 | ALBI On 07-May-15 | | | Index Future | 495.77 | 497.5420 | 495.7690 | 497.5420 | 0.00 |
| 09/12/2014 | ALBI On 06-August-15 | | | Index Future | 504.31 | 506.1220 | 504.3130 | 506.1220 | 0.00 |
| 09/12/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/12/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/12/2014 | EL28 On 05-February-15 | | | Bond Future | 125.26 | 125.2767 | 125.2632 | 125.2767 | 0.00 |
| 09/12/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 09/12/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 09/12/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 09/12/2014 | EL28 On 07-May-15 | | | Bond Future | 125.77 | 125.7814 | 125.7658 | 125.7814 | 0.00 |
| 09/12/2014 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 09/12/2014 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 09/12/2014 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 09/12/2014 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 05-February-15 | | | Bond Future | 9.34 | 87.4983 | 9.3358 | 87.4983 | 6,220.00 |
| 09/12/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 4938 | 5 | 4938 | 5 | 0.00 |
| 09/12/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 09/12/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 4798 | 5 | 4798 | 5 | 0.00 |
| 09/12/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | ES33 On 07-May-15 | | | Bond Future | 9.41 | 85.1102 | 9.4135 | 85.1102 | 0.00 |
| 09/12/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 2414 | 3 | 2414 | 3 | 0.00 |
| 09/12/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 2558 | 3 | 2558 | 3 | 0.00 |
| 09/12/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 2486 | 3 | 2486 | 3 | 0.00 |
| 09/12/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 06-August-15 | | | Bond Future | 9.48 | 86.5953 | 9.4793 | 86.5953 | 0.00 |
| 09/12/2014 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 09/12/2014 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 09/12/2014 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 09/12/2014 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 05-February-15 | | | GOVI | 485.55 | 487.0460 | 485.5490 | 487.0460 | 422.00 |
| 09/12/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 255590 | 27 | 255590 | 27 | 0.00 |
| 09/12/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 255390 | 27 | 255390 | 27 | 0.00 |
| 09/12/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 255490 | 27 | 255490 | 27 | 0.00 |
| 09/12/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 07-May-15 | | | GOVI | 493.31 | 494.8350 | 493.3080 | 494.8350 | 130.00 |
| 09/12/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 433180 | 45 | 433180 | 45 | 0.00 |
| 09/12/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 432980 | 45 | 432980 | 45 | 0.00 |
| 09/12/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 433080 | 45 | 433080 | 45 | 0.00 |
| 09/12/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 06-August-15 | | | GOVI | 501.81 | 503.3680 | 501.8090 | 503.3680 | 0.00 |
| 09/12/2014 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 17990 | 3 | 17990 | 3 | 0.00 |
| 09/12/2014 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 18090 | 3 | 18090 | 3 | 0.00 |
| 09/12/2014 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 18190 | 3 | 18190 | 3 | 0.00 |
| 09/12/2014 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/12/2014 | IGOV On 05-February-15 | | | Index Future | 226.30 | 226.3070 | 226.3010 | 226.3070 | 1,093.00 |
| 09/12/2014 | IGOV On 07-May-15 | | | Index Future | 229.94 | 229.9450 | 229.9350 | 229.9450 | 81.00 |
| 09/12/2014 | IGOV On 06-August-15 | | | Index Future | 233.92 | 233.9280 | 233.9160 | 233.9280 | 0.00 |
| 09/12/2014 | ILBI On 05-February-15 | | | Index Future | 612.92 | 612.9380 | 612.9170 | 612.9380 | 157.00 |
| 09/12/2014 | ILBI On 07-May-15 | | | Index Future | 622.93 | 622.9540 | 622.9300 | 622.9540 | 0.00 |
| 09/12/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 09/12/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/12/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/12/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/12/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/12/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/12/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.09 | 93.9100 | 6.0900 | 93.9100 | 0.00 |
| 09/12/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.15 | 93.8500 | 6.1500 | 93.8500 | 0.00 |
| 09/12/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.21 | 93.7900 | 6.2100 | 93.7900 | 0.00 |
| 09/12/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.26 | 93.7400 | 6.2600 | 93.7400 | 2,850.00 |
| 09/12/2014 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.32 | 93.6800 | 6.3200 | 93.6800 | 0.00 |
| 09/12/2014 | JBAF On 20-May-15 | | | Jibar Tradeable Future | 6.39 | 93.6100 | 6.3900 | 93.6100 | 0.00 |
| 09/12/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.47 | 93.5300 | 6.4700 | 93.5300 | 5,000.00 |
| 09/12/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.63 | 93.3700 | 6.6300 | 93.3700 | 0.00 |
| 09/12/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.83 | 93.2100 | 6.8300 | 93.2100 | 0.00 |
| 09/12/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.95 | 93.0900 | 6.9500 | 93.0900 | 0.00 |
| 09/12/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.07 | 92.9700 | 7.0700 | 92.9700 | 0.00 |
| 09/12/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.18 | 92.8600 | 7.1800 | 92.8600 | 0.00 |
| 09/12/2014 | R023 On 05-February-15 | | | Bond Future | 7.64 | 104.4414 | 7.6446 | 104.4414 | 10,897.00 |
| 09/12/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 6323 | 7 | 6323 | 7 | 0.00 |
| 09/12/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 6378 | 7 | 6378 | 7 | 0.00 |
| 09/12/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 6268 | 7 | 6268 | 7 | 0.00 |
| 09/12/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/12/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/12/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/12/2014 | R023 On 07-May-15 | | | Bond Future | 7.69 | 102.1880 | 7.6933 | 102.1880 | 0.00 |
| 09/12/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 3192 | 3 | 3192 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 3277 | 4 | 3277 | 4 | 0.00 |
| 09/12/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 09/12/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 629 | 1 | 629 | 1 | 0.00 |
| 09/12/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 09/12/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | | | Bond Future | 7.72 | 103.9706 | 7.7224 | 103.9706 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 7461 | 8 | 7461 | 8 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 3925 | 4 | 3925 | 4 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 09/12/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 199 | 0 | 199 | 0 | 911.00 |
| 09/12/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 6.9095 | 109.2566 | 0.00 |
| 09/12/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 09/12/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 09/12/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 09/12/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/12/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/12/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | | | Bond Future | 7.86 | 121.9655 | 7.8555 | 121.9655 | 45,397.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 7444 | 8 | 7444 | 8 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 7521 | 8 | 7521 | 8 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 9376 | 10 | 9376 | 10 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 7366 | 8 | 7366 | 8 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.45 | Call | Bond Future | 5149 | 5 | 5149 | 5 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.50 | Call | Bond Future | 5524 | 6 | 5524 | 6 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.00 | Call | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.05 | Call | Bond Future | 2443 | 3 | 2443 | 3 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 8 | 0 | 8 | 0 | 9,600.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 31 | 0 | 31 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R186 On 05-February-15 | 8.50 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.00 | Put | Bond Future | 921 | 1 | 921 | 1 | 6,500.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.05 | Put | Bond Future | 776 | 1 | 776 | 1 | 6,500.00 |
| 09/12/2014 | R186 On 05-February-15 | 8.45 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 09/12/2014 | R186 On 07-May-15 | | | Bond Future | 7.91 | 123.9167 | 7.9050 | 123.9167 | 1.00 |
| 09/12/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 09/12/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 4184 | 4 | 4184 | 4 | 0.00 |
| 09/12/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 09/12/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 09/12/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 09/12/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 09/12/2014 | R186 On 06-August-15 | | | Bond Future | 7.94 | 120.7770 | 7.9382 | 120.7770 | 0.00 |
| 09/12/2014 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 3363 | 4 | 3363 | 4 | 0.00 |
| 09/12/2014 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 3407 | 4 | 3407 | 4 | 0.00 |
| 09/12/2014 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 3452 | 4 | 3452 | 4 | 0.00 |
| 09/12/2014 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 09/12/2014 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 09/12/2014 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | | | Bond Future | 7.95 | 123.0065 | 7.9510 | 123.0065 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 4942 | 5 | 4942 | 5 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 4990 | 5 | 4990 | 5 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 5039 | 5 | 5039 | 5 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 9125 | 9 | 9125 | 9 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 2576 | 2 | 2576 | 2 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 944 | 1 | 944 | 1 | 2,600.00 |
| 09/12/2014 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 2607 | 2 | 2607 | 2 | 0.00 |
| 09/12/2014 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 2546 | 2 | 2546 | 2 | 0.00 |
| 09/12/2014 | R197 On 05-February-15 | | | Bond Future | 288.53 | 288.5631 | 288.5292 | 288.5631 | 898.00 |
| 09/12/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 09/12/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 481 | 0 | 481 | 0 | 0.00 |
| 09/12/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 461 | 0 | 461 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R197 On 07-May-15 | | | Bond Future | 293.16 | 293.2029 | 293.1639 | 293.2029 | 0.00 |
| 09/12/2014 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 09/12/2014 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 09/12/2014 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 09/12/2014 | R202 On 05-February-15 | | | Bond Future | 237.70 | 237.7277 | 237.7002 | 237.7277 | 50,884.00 |
| 09/12/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 4710 | 5 | 4710 | 5 | 0.00 |
| 09/12/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 4690 | 5 | 4690 | 5 | 0.00 |
| 09/12/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 4700 | 5 | 4700 | 5 | 0.00 |
| 09/12/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R202 On 07-May-15 | | | Bond Future | 241.52 | 241.5505 | 241.5186 | 241.5505 | 0.00 |
| 09/12/2014 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 09/12/2014 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 09/12/2014 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 09/12/2014 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R203 On 05-February-15 | | | Bond Future | 6.81 | 106.8536 | 6.8061 | 106.8536 | 14,661.00 |
| 09/12/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 55.00 |
| 09/12/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 3609 | 4 | 3609 | 4 | 0.00 |
| 09/12/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 09/12/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 3586 | 4 | 3586 | 4 | 0.00 |
| 09/12/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 09/12/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R203 On 07-May-15 | | | Bond Future | 6.84 | 104.3964 | 6.8447 | 104.3964 | 0.00 |
| 09/12/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 09/12/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 09/12/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 1058 | 1 | 1058 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 09/12/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 09/12/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 09/12/2014 | R203 On 06-August-15 | | | Bond Future | 6.82 | 106.2178 | 6.8196 | 106.2178 | 0.00 |
| 09/12/2014 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 09/12/2014 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 09/12/2014 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 559 | 1 | 559 | 1 | 0.00 |
| 09/12/2014 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 09/12/2014 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 09/12/2014 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 09/12/2014 | R204 On 05-February-15 | | | Bond Future | 7.06 | 104.4155 | 7.0586 | 104.4155 | 10,809.00 |
| 09/12/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 3948 | 4 | 3948 | 4 | 0.00 |
| 09/12/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 3916 | 4 | 3916 | 4 | 0.00 |
| 09/12/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 3980 | 4 | 3980 | 4 | 0.00 |
| 09/12/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R204 On 07-May-15 | | | Bond Future | 7.11 | 106.0859 | 7.1078 | 106.0859 | 0.00 |
| 09/12/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 09/12/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1606 | 2 | 1606 | 2 | 0.00 |
| 09/12/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1583 | 2 | 1583 | 2 | 0.00 |
| 09/12/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 09/12/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 09/12/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | | | Bond Future | 7.12 | 103.8972 | 7.1190 | 103.8972 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 88 | 0 | 88 | 0 | 699.00 |
| 09/12/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 09/12/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 09/12/2014 | R207 On 05-February-15 | | | Bond Future | 7.28 | 100.6232 | 7.2847 | 100.6232 | 33,858.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 4809 | 5 | 4809 | 5 | 0.00 |
| 09/12/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 4847 | 5 | 4847 | 5 | 0.00 |
| 09/12/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 09/12/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/12/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/12/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | | | Bond Future | 7.34 | 102.2332 | 7.3403 | 102.2332 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 66.00 |
| 09/12/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 3609 | 4 | 3609 | 4 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 3541 | 4 | 3541 | 4 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 09/12/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | | | Bond Future | 7.37 | 100.3724 | 7.3666 | 100.3724 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1489 | 2 | 1489 | 2 | 70.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 09/12/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 09/12/2014 | R208 On 05-February-15 | | | Bond Future | 7.43 | 99.4015 | 7.4286 | 99.4015 | 51,071.00 |
| 09/12/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 09/12/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 4987 | 5 | 4987 | 5 | 0.00 |
| 09/12/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 4943 | 5 | 4943 | 5 | 0.00 |
| 09/12/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/12/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/12/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/12/2014 | R208 On 07-May-15 | | | Bond Future | 7.48 | 97.5920 | 7.4789 | 97.5920 | 0.00 |
| 09/12/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 09/12/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2797 | 3 | 2797 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 09/12/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 09/12/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 09/12/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | | | Bond Future | 7.51 | 99.2948 | 7.5051 | 99.2948 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 5886 | 6 | 5886 | 6 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 141 | 0 | 141 | 0 | 198.00 |
| 09/12/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 09/12/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | | | Bond Future | 7.50 | 97.7240 | 7.5013 | 97.7240 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 4556 | 5 | 4556 | 5 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 2386 | 3 | 2386 | 3 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 2412 | 3 | 2412 | 3 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 2360 | 3 | 2360 | 3 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 475 | 0 | 475 | 0 | 2,200.00 |
| 09/12/2014 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 09/12/2014 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | | | Bond Future | 8.42 | 81.5148 | 8.4189 | 81.5148 | 27,525.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 6523 | 7 | 6523 | 7 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 6455 | 7 | 6455 | 7 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 4756 | 5 | 4756 | 5 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 6386 | 7 | 6386 | 7 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 09/12/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 09/12/2014 | R209 On 07-May-15 | | | Bond Future | 8.47 | 79.6710 | 8.4658 | 79.6710 | 0.00 |
| 09/12/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 5136 | 6 | 5136 | 6 | 0.00 |
| 09/12/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 5080 | 5 | 5080 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 5024 | 5 | 5024 | 5 | 0.00 |
| 09/12/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 09/12/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 09/12/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | | | Bond Future | 8.50 | 81.0613 | 8.5014 | 81.0613 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 10519 | 11 | 10519 | 11 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 5544 | 6 | 5544 | 6 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 5595 | 6 | 5595 | 6 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 5493 | 6 | 5493 | 6 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 399 | 0 | 399 | 0 | 2,914.00 |
| 09/12/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 09/12/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 09/12/2014 | R210 On 05-February-15 | | | Bond Future | 177.96 | 177.9774 | 177.9563 | 177.9774 | 628.00 |
| 09/12/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |
| 09/12/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 09/12/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 09/12/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R210 On 07-May-15 | | | Bond Future | 178.74 | 178.7637 | 178.7397 | 178.7637 | 0.00 |
| 09/12/2014 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 09/12/2014 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 09/12/2014 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 09/12/2014 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R211 On 05-February-15 | | | Bond Future | 132.28 | 132.3020 | 132.2838 | 132.3020 | 1,120.00 |
| 09/12/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 09/12/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 09/12/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 726 | 1 | 726 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R211 On 07-May-15 | | | Bond Future | 134.41 | 134.4296 | 134.4090 | 134.4296 | 0.00 |
| 09/12/2014 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 09/12/2014 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 09/12/2014 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 09/12/2014 | R212 On 05-February-15 | | | Bond Future | 137.63 | 137.6492 | 137.6326 | 137.6492 | 13,564.00 |
| 09/12/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 09/12/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 09/12/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 09/12/2014 | R212 On 07-May-15 | | | Bond Future | 139.84 | 139.8627 | 139.8437 | 139.8627 | 0.00 |
| 09/12/2014 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 09/12/2014 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 09/12/2014 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 09/12/2014 | R213 On 05-February-15 | | | Bond Future | 8.29 | 92.2797 | 8.2874 | 92.2797 | 21,796.00 |
| 09/12/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 7343 | 8 | 7343 | 8 | 0.00 |
| 09/12/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 7413 | 8 | 7413 | 8 | 0.00 |
| 09/12/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 7273 | 8 | 7273 | 8 | 0.00 |
| 09/12/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 09/12/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 09/12/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 09/12/2014 | R213 On 07-May-15 | | | Bond Future | 8.34 | 90.2114 | 8.3360 | 90.2114 | 0.00 |
| 09/12/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 4288 | 5 | 4288 | 5 | 0.00 |
| 09/12/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 4395 | 5 | 4395 | 5 | 0.00 |
| 09/12/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 4342 | 5 | 4342 | 5 | 0.00 |
| 09/12/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 09/12/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 1104 | 1 | 1104 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 09/12/2014 | R213 On 06-August-15 | | | Bond Future | 8.37 | 91.7851 | 8.3723 | 91.7851 | 0.00 |
| 09/12/2014 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 3676 | 4 | 3676 | 4 | 0.00 |
| 09/12/2014 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 3719 | 4 | 3719 | 4 | 0.00 |
| 09/12/2014 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 3633 | 4 | 3633 | 4 | 0.00 |
| 09/12/2014 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 2677 | 2 | 2677 | 2 | 0.00 |
| 09/12/2014 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 09/12/2014 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 2643 | 2 | 2643 | 2 | 0.00 |
| 09/12/2014 | R214 On 05-February-15 | | | Bond Future | 8.49 | 82.6559 | 8.4944 | 82.6559 | 9,409.00 |
| 09/12/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 8080 | 9 | 8080 | 9 | 0.00 |
| 09/12/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 8010 | 9 | 8010 | 9 | 0.00 |
| 09/12/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 7939 | 8 | 7939 | 8 | 0.00 |
| 09/12/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 09/12/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 09/12/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 09/12/2014 | R214 On 07-May-15 | | | Bond Future | 8.54 | 80.6870 | 8.5394 | 80.6870 | 0.00 |
| 09/12/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 5834 | 6 | 5834 | 6 | 0.00 |
| 09/12/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 5894 | 6 | 5894 | 6 | 0.00 |
| 09/12/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 5775 | 6 | 5775 | 6 | 0.00 |
| 09/12/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 09/12/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 09/12/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 09/12/2014 | R214 On 06-August-15 | | | Bond Future | 8.57 | 82.0946 | 8.5741 | 82.0946 | 0.00 |
| 09/12/2014 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 4232 | 5 | 4232 | 5 | 0.00 |
| 09/12/2014 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 4279 | 5 | 4279 | 5 | 0.00 |
| 09/12/2014 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 4326 | 5 | 4326 | 5 | 0.00 |
| 09/12/2014 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 09/12/2014 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 09/12/2014 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 09/12/2014 | R248 On 05-February-15 | | | Bond Future | 8.60 | 106.4564 | 8.5960 | 106.4564 | 43,126.00 |
| 09/12/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 9208 | 10 | 9208 | 10 | 0.00 |
| 09/12/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 9115 | 10 | 9115 | 10 | 0.00 |
| 09/12/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 9302 | 10 | 9302 | 10 | 0.00 |
| 09/12/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R248 On 07-May-15 | | | Bond Future | 8.64 | 103.7287 | 8.6435 | 103.7287 | 0.00 |
| 09/12/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 6284 | 7 | 6284 | 7 | 0.00 |
| 09/12/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 6382 | 7 | 6382 | 7 | 0.00 |
| 09/12/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 6186 | 7 | 6186 | 7 | 0.00 |
| 09/12/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R248 On 06-August-15 | | | Bond Future | 8.68 | 105.5384 | 8.6807 | 105.5384 | 0.00 |
| 09/12/2014 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 641 | 2 | 641 | 2 | 0.00 |
| 09/12/2014 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 855 | 2 | 855 | 2 | 0.00 |
| 09/12/2014 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 748 | 2 | 748 | 2 | 0.00 |
| 09/12/2014 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2014 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |