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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/07/2014 TO: 31/07/2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0807 On 31-March-21 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 2025 On 07-August-14 | | | Bond Future | 116.02 | 116.2415 | 116.0155 | 116.2415 | 0.00 |
| 31/07/2014 | 2025 On 07-August-14 | 108.99 | Call | Bond Future | 7026 | 7 | 7 | 7 | 0.00 |
| 31/07/2014 | 2025 On 07-August-14 | 109.01 | Call | Bond Future | 7006 | 7 | 7 | 7 | 0.00 |
| 31/07/2014 | 2025 On 07-August-14 | 109.00 | Call | Bond Future | 7016 | 7 | 7 | 7 | 0.00 |
| 31/07/2014 | 2025 On 07-August-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 07-August-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 07-August-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 06-November-14 | | | Bond Future | 117.78 | 118.0064 | 117.7758 | 118.0064 | 0.00 |
| 31/07/2014 | 2025 On 06-November-14 | 116.99 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2025 On 06-November-14 | 117.01 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2025 On 06-November-14 | 117.00 | Call | Bond Future | 776 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2025 On 06-November-14 | 116.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 06-November-14 | 117.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 06-November-14 | 117.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 05-February-15 | | | Bond Future | 118.53 | 118.7629 | 118.5276 | 118.7629 | 0.00 |
| 31/07/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 462 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 482 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | 2030 On 07-August-14 | | | Bond Future | 8.73 | 94.1503 | 94.1168 | 94.1503 | 1,868.00 |
| 31/07/2014 | 2030 On 07-August-14 | 8.99 | Call | Bond Future | 2048 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2030 On 07-August-14 | 9.01 | Call | Bond Future | 2203 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2030 On 07-August-14 | 9.00 | Call | Bond Future | 2125 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2030 On 07-August-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 07-August-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 07-August-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 06-November-14 | | | Bond Future | 8.81 | 95.5680 | 95.5331 | 95.5680 | 2,317.00 |
| 31/07/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 1440 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 1594 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 1517 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 05-February-15 | | | Bond Future | 8.87 | 93.0977 | 93.0613 | 93.0977 | 0.00 |
| 31/07/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 2794 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 2943 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 07-May-15 | | | Bond Future | 8.92 | 94.7573 | 94.7209 | 94.7573 | 0.00 |
| 31/07/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 1348 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 1427 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 1270 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2037 On 07-August-14 | | | Bond Future | 8.99 | 95.6092 | 95.5705 | 95.6092 | 8,080.00 |
| 31/07/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 453 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2037 On 07-August-14 | 9.04 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 06-November-14 | | | Bond Future | 9.06 | 97.0489 | 97.0087 | 97.0489 | 1,768.00 |
| 31/07/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 5435 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 5518 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 5600 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 05-February-15 | | | Bond Future | 9.13 | 94.3520 | 94.3102 | 94.3520 | 0.00 |
| 31/07/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 3152 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 3322 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 3237 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 07-May-15 | | | Bond Future | 9.18 | 96.0342 | 95.9923 | 96.0342 | 0.00 |
| 31/07/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 1713 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 1530 | 1 | 2 | 1 | 0.00 |
| 31/07/2014 | 2038 On 07-August-14 | | | Bond Future | 120.35 | 120.3542 | 120.3482 | 120.3542 | 648.00 |
| 31/07/2014 | 2038 On 07-August-14 | 106.00 | Call | Bond Future | 14348 | 14 | 14 | 14 | 0.00 |
| 31/07/2014 | 2038 On 07-August-14 | 106.01 | Call | Bond Future | 14338 | 14 | 14 | 14 | 0.00 |
| 31/07/2014 | 2038 On 07-August-14 | 105.99 | Call | Bond Future | 14358 | 14 | 14 | 14 | 0.00 |
| 31/07/2014 | 2038 On 07-August-14 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 07-August-14 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 07-August-14 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 06-November-14 | | | Bond Future | 122.17 | 122.1815 | 122.1742 | 122.1815 | 1,706.00 |
| 31/07/2014 | 2038 On 06-November-14 | 119.99 | Call | Bond Future | 2184 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2038 On 06-November-14 | 120.01 | Call | Bond Future | 2164 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | 2038 On 06-November-14 | 120.00 | Call | Bond Future | 2174 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2038 On 06-November-14 | 119.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 06-November-14 | 120.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 06-November-14 | 120.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 05-February-15 | | | Bond Future | 122.85 | 122.8615 | 122.8529 | 122.8615 | 0.00 |
| 31/07/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 07-August-14 | | | Bond Future | 9.07 | 97.0468 | 97.0048 | 97.0468 | 0.00 |
| 31/07/2014 | 2044 On 07-August-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 07-August-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 07-August-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 07-August-14 | 8.99 | Put | Bond Future | 805 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2044 On 07-August-14 | 9.00 | Put | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2044 On 07-August-14 | 9.01 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2044 On 06-November-14 | | | Bond Future | 9.14 | 98.5081 | 98.4646 | 98.5081 | 73.00 |
| 31/07/2014 | 2044 On 06-November-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 06-November-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 06-November-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 06-November-14 | 9.00 | Put | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2044 On 06-November-14 | 9.01 | Put | Bond Future | 1295 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2044 On 06-November-14 | 8.99 | Put | Bond Future | 1495 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2044 On 05-February-15 | | | Bond Future | 9.20 | 95.7094 | 95.6643 | 95.7094 | 0.00 |
| 31/07/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 2011 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 2112 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 1911 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2044 On 07-May-15 | | | Bond Future | 9.25 | 97.4159 | 97.3706 | 97.4159 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 2591 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 2391 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 2491 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | 2046 On 07-August-14 | | | Bond Future | 120.90 | 120.9085 | 120.9025 | 120.9085 | 0.00 |
| 31/07/2014 | 2046 On 07-August-14 | 104.43 | Call | Bond Future | 16473 | 16 | 16 | 16 | 0.00 |
| 31/07/2014 | 2046 On 07-August-14 | 104.44 | Call | Bond Future | 16463 | 16 | 16 | 16 | 0.00 |
| 31/07/2014 | 2046 On 07-August-14 | 104.45 | Call | Bond Future | 16453 | 16 | 16 | 16 | 0.00 |
| 31/07/2014 | 2046 On 07-August-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 07-August-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 07-August-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 06-November-14 | | | Bond Future | 121.39 | 121.3986 | 121.3916 | 121.3986 | 5,348.00 |
| 31/07/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 16962 | 17 | 17 | 17 | 0.00 |
| 31/07/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 16942 | 17 | 17 | 17 | 0.00 |
| 31/07/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 16952 | 17 | 17 | 17 | 0.00 |
| 31/07/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 05-February-15 | | | Bond Future | 123.36 | 123.3655 | 123.3570 | 123.3655 | 0.00 |
| 31/07/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 633 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 643 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | 2050 On 07-August-14 | | | Bond Future | 127.67 | 127.6810 | 127.6748 | 127.6810 | 688.00 |
| 31/07/2014 | 2050 On 07-August-14 | 111.99 | Call | Bond Future | 15685 | 16 | 16 | 16 | 0.00 |
| 31/07/2014 | 2050 On 07-August-14 | 112.01 | Call | Bond Future | 15665 | 16 | 16 | 16 | 0.00 |
| 31/07/2014 | 2050 On 07-August-14 | 112.00 | Call | Bond Future | 15675 | 16 | 16 | 16 | 0.00 |
| 31/07/2014 | 2050 On 07-August-14 | 112.00 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | 2050 On 07-August-14 | 112.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 07-August-14 | 111.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 06-November-14 | | | Bond Future | 129.61 | 129.6194 | 129.6118 | 129.6194 | 2,800.00 |
| 31/07/2014 | 2050 On 06-November-14 | 126.01 | Call | Bond Future | 3602 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | 2050 On 06-November-14 | 126.00 | Call | Bond Future | 3612 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | 2050 On 06-November-14 | 125.99 | Call | Bond Future | 3622 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | 2050 On 06-November-14 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 06-November-14 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 06-November-14 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 05-February-15 | | | Bond Future | 130.26 | 130.2733 | 130.2644 | 130.2733 | 0.00 |
| 31/07/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | AL12 On 07-August-14 | | | Index Future | 499.40 | 499.8550 | 499.3970 | 499.8550 | 0.00 |
| 31/07/2014 | AL12 On 06-November-14 | | | Index Future | 506.91 | 507.3820 | 506.9120 | 507.3820 | 0.00 |
| 31/07/2014 | AL12 On 05-February-15 | | | Index Future | 515.06 | 515.5400 | 515.0570 | 515.5400 | 0.00 |
| 31/07/2014 | AL12 On 07-May-15 | | | Index Future | 524.22 | 524.7040 | 524.2170 | 524.7040 | 0.00 |
| 31/07/2014 | AL37 On 07-August-14 | | | Index Future | 427.28 | 427.5470 | 427.2760 | 427.5470 | 0.00 |
| 31/07/2014 | AL37 On 06-November-14 | | | Index Future | 433.71 | 433.9850 | 433.7060 | 433.9850 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | AL37 On 05-February-15 | | | Index Future | 440.68 | 440.9620 | 440.6750 | 440.9620 | 0.00 |
| 31/07/2014 | AL7T On 07-August-14 | | | Index Future | 502.24 | 503.0630 | 502.2390 | 503.0630 | 0.00 |
| 31/07/2014 | AL7T On 06-November-14 | | | Index Future | 509.80 | 510.6380 | 509.7970 | 510.6380 | 1.00 |
| 31/07/2014 | AL7T On 05-February-15 | | | Index Future | 517.99 | 518.8480 | 517.9890 | 518.8480 | 0.00 |
| 31/07/2014 | ALBI On 07-August-14 | | | Index Future | 456.49 | 456.8550 | 456.4860 | 456.8550 | 393.00 |
| 31/07/2014 | ALBI On 06-November-14 | | | Index Future | 463.36 | 463.7350 | 463.3550 | 463.7350 | 259.00 |
| 31/07/2014 | ALBI On 05-February-15 | | | Index Future | 470.80 | 471.1910 | 470.8000 | 471.1910 | 0.00 |
| 31/07/2014 | ALBI On 07-May-15 | | | Index Future | 479.17 | 479.5670 | 479.1730 | 479.5670 | 0.00 |
| 31/07/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C201 On 22-December-14 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 31/07/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | CS26 On 02-April-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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2014 | EL28 On 07-August-14 | | | Bond Future | 123.60 | 123.4624 | 123.5993 | 123.4624 | 0.00 |
| 31/07/2014 | EL28 On 07-August-14 | 114.01 | Call | Bond Future | 9589 | 9 | 10 | 9 | 0.00 |
| 31/07/2014 | EL28 On 07-August-14 | 114.00 | Call | Bond Future | 9599 | 9 | 10 | 9 | 0.00 |
| 31/07/2014 | EL28 On 07-August-14 | 113.99 | Call | Bond Future | 9609 | 9 | 10 | 9 | 0.00 |
| 31/07/2014 | EL28 On 07-August-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 07-August-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 07-August-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 06-November-14 | | | Bond Future | 123.99 | 123.8555 | 123.9934 | 123.8555 | 0.00 |
| 31/07/2014 | EL28 On 06-November-14 | 122.00 | Call | Bond Future | 1993 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | EL28 On 06-November-14 | 121.99 | Call | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | EL28 On 06-November-14 | 122.01 | Call | Bond Future | 1983 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | EL28 On 06-November-14 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 06-November-14 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 06-November-14 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 05-February-15 | | | Bond Future | 126.00 | 125.8624 | 126.0013 | 125.8624 | 0.00 |
| 31/07/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 07-August-14 | | | Bond Future | 9.60 | 84.9055 | 84.8388 | 84.9055 | 0.00 |
| 31/07/2014 | ES33 On 07-August-14 | 10.14 | Call | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | ES33 On 07-August-14 | 10.15 | Call | Bond Future | 3961 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | ES33 On 07-August-14 | 10.16 | Call | Bond Future | 4030 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | ES33 On 07-August-14 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 07-August-14 | 10.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 07-August-14 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 06-November-14 | | | Bond Future | 9.69 | 82.3987 | 82.3302 | 82.3987 | 6,220.00 |
| 31/07/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 4257 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 4325 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 05-February-15 | | | Bond Future | 9.79 | 83.7242 | 83.6538 | 83.7242 | 0.00 |
| 31/07/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 1527 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 1457 | 2 | 1 | 2 | 0.00 |
| 31/07/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 07-May-15 | | | Bond Future | 9.86 | 81.4241 | 81.3528 | 81.4241 | 0.00 |
| 31/07/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 687 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | GOVI On 07-August-14 | | | GOVI | 455.25 | 455.6060 | 455.2500 | 455.6060 | 480.00 |
| 31/07/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 47500 | 4 | 5 | 4 | 0.00 |
| 31/07/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 47600 | 4 | 5 | 4 | 0.00 |
| 31/07/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 47400 | 4 | 5 | 4 | 0.00 |
| 31/07/2014 | GOVI On 06-November-14 | | | GOVI | 462.10 | 462.4660 | 462.1010 | 462.4660 | 184.00 |
| 31/07/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 131110 | 13 | 13 | 13 | 0.00 |
| 31/07/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 130910 | 13 | 13 | 13 | 0.00 |
| 31/07/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 131010 | 13 | 13 | 13 | 0.00 |
| 31/07/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 05-February-15 | | | GOVI | 469.53 | 469.9020 | 469.5260 | 469.9020 | 45.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 95360 | 10 | 10 | 10 | 0.00 |
| 31/07/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 95160 | 10 | 10 | 10 | 0.00 |
| 31/07/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 95260 | 10 | 10 | 10 | 0.00 |
| 31/07/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 07-May-15 | | | GOVI | 477.88 | 478.2550 | 477.8760 | 478.2550 | 0.00 |
| 31/07/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 278860 | 28 | 28 | 28 | 0.00 |
| 31/07/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 278760 | 28 | 28 | 28 | 0.00 |
| 31/07/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 278660 | 28 | 28 | 28 | 0.00 |
| 31/07/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 31/07/2014 | ICAA On 07-August-14 | | | Can-Do Interest Rate | 143.07 | 143.1175 | 143.0717 | 143.1175 | 635.00 |
| 31/07/2014 | ICAA On 06-November-14 | | | Can-Do Interest Rate | 145.24 | 145.2904 | 145.2426 | 145.2904 | 0.00 |
| 31/07/2014 | IGOV On 07-August-14 | | | Index Future | 216.05 | 216.2660 | 216.0520 | 216.2660 | 389.00 |
| 31/07/2014 | IGOV On 06-November-14 | | | Index Future | 219.33 | 219.5490 | 219.3300 | 219.5490 | 804.00 |
| 31/07/2014 | IGOV On 05-February-15 | | | Index Future | 222.88 | 223.1060 | 222.8810 | 223.1060 | 0.00 |
| 31/07/2014 | IGOV On 07-May-15 | | | Index Future | 226.87 | 227.0980 | 226.8700 | 227.0980 | 0.00 |
| 31/07/2014 | ILBI On 07-August-14 | | | Index Future | 585.26 | 585.7990 | 585.2630 | 585.7990 | 0.00 |
| 31/07/2014 | ILBI On 06-November-14 | | | Index Future | 594.18 | 594.7300 | 594.1840 | 594.7300 | 0.00 |
| 31/07/2014 | ILBI On 05-February-15 | | | Index Future | 603.69 | 604.2450 | 603.6890 | 604.2450 | 157.00 |
| 31/07/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 31/07/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 31/07/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 31/07/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 31/07/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 31/07/2014 | JBAF On 20-August-14 | | | Jibar Tradeable Future | 5.99 | 94.0100 | 94.0100 | 94.0100 | 0.00 |
| 31/07/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.03 | 93.9700 | 93.9700 | 93.9700 | 33,000.00 |
| 31/07/2014 | JBAF On 15-October-14 | | | Jibar Tradeable Future | 6.13 | 93.8700 | 93.8700 | 93.8700 | 0.00 |
| 31/07/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.17 | 93.8300 | 93.8300 | 93.8300 | 0.00 |
| 31/07/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.29 | 93.7100 | 93.7100 | 93.7100 | 0.00 |
| 31/07/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.40 | 93.6000 | 93.6000 | 93.6000 | 0.00 |
| 31/07/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.54 | 93.4600 | 93.4600 | 93.4600 | 2,850.00 |
| 31/07/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.76 | 93.2400 | 93.2400 | 93.2400 | 5,000.00 |
| 31/07/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.96 | 93.0400 | 93.0400 | 93.0400 | 0.00 |
| 31/07/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.12 | 92.8800 | 92.8800 | 92.8800 | 0.00 |
| 31/07/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.27 | 92.7300 | 92.7300 | 92.7300 | 0.00 |
| 31/07/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.41 | 92.5900 | 92.5900 | 92.5900 | 0.00 |
| 31/07/2014 | R023 On 07-August-14 | | | Bond Future | 8.08 | 101.6251 | 101.4494 | 101.6251 | 11,760.00 |
| 31/07/2014 | R023 On 07-August-14 | 8.49 | Call | Bond Future | 2421 | 3 | 2 | 3 | 0.00 |
| 31/07/2014 | R023 On 07-August-14 | 8.51 | Call | Bond Future | 2537 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R023 On 07-August-14 | 8.50 | Call | Bond Future | 2479 | 3 | 2 | 3 | 0.00 |
| 31/07/2014 | R023 On 07-August-14 | 8.50 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R023 On 07-August-14 | 8.49 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R023 On 07-August-14 | 8.51 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R023 On 06-November-14 | | | Bond Future | 8.17 | 99.2342 | 99.0550 | 99.2342 | 1,050.00 |
| 31/07/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 3083 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 3125 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 3167 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 621 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 607 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 636 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R023 On 05-February-15 | | | Bond Future | 8.24 | 100.8301 | 100.6470 | 100.8301 | 0.00 |
| 31/07/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 3974 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 4012 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 1116 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 1133 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R023 On 07-May-15 | | | Bond Future | 8.28 | 98.6968 | 98.5111 | 98.6968 | 0.00 |
| 31/07/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 2398 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 2451 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 2425 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 3156 | 1 | 3 | 1 | 0.00 |
| 31/07/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 3186 | 1 | 3 | 1 | 0.00 |
| 31/07/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 3126 | 0 | 3 | 0 | 0.00 |
| 31/07/2014 | R157 On 07-August-14 | | | Bond Future | 6.71 | 112.5357 | 112.5266 | 112.5357 | 2,906.00 |
| 31/07/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 06-November-14 | | | Bond Future | 6.91 | 107.4167 | 107.4065 | 107.4167 | 0.00 |
| 31/07/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 648 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 641 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R157 On 05-February-15 | | | Bond Future | 7.12 | 109.1449 | 109.1334 | 109.1449 | 0.00 |
| 31/07/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1000 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 49 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R186 On 07-August-14 | | | Bond Future | 8.31 | 118.3863 | 118.2227 | 118.3863 | 38,193.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.00 | Call | Bond Future | 24 | 0 | 0 | 0 | 105.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 620 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.25 | Call | Bond Future | 393 | 0 | 0 | 0 | 1,200.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 578 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 9.20 | Call | Bond Future | 7274 | 7 | 7 | 7 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.43 | Call | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.70 | Call | Bond Future | 3295 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 5066 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 210.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.00 | Put | Bond Future | 2669 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 673 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,100.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.25 | Put | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.43 | Put | Bond Future | 220 | 0 | 0 | 0 | 105.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.70 | Put | Bond Future | 8 | 0 | 0 | 0 | 1,000.00 |
| 31/07/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 840.00 |
| 31/07/2014 | R186 On 07-August-14 | 7.60 | Put | Bond Future | 6228 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | | | Bond Future | 8.38 | 120.1689 | 120.0019 | 120.1689 | 26,349.00 |
| 31/07/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 6710 | 7 | 7 | 7 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 1385 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 1448 | 2 | 1 | 2 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 1416 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 3374 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 3320 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 3428 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 397 | 0 | 0 | 0 | 2,010.00 |
| 31/07/2014 | R186 On 05-February-15 | | | Bond Future | 8.45 | 116.8049 | 116.6339 | 116.8049 | 0.00 |
| 31/07/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 4598 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 4647 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 5904 | 6 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 4548 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 2169 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 2140 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 1518 | 1 | 2 | 1 | 9,600.00 |
| 31/07/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 2199 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R186 On 07-May-15 | | | Bond Future | 8.49 | 118.8861 | 118.7128 | 118.8861 | 0.00 |
| 31/07/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 3069 | 0 | 3 | 0 | 0.00 |
| 31/07/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 3034 | 0 | 3 | 0 | 0.00 |
| 31/07/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 3104 | 0 | 3 | 0 | 0.00 |
| 31/07/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 4991 | 2 | 5 | 2 | 0.00 |
| 31/07/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 5038 | 2 | 5 | 2 | 0.00 |
| 31/07/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 5086 | 2 | 5 | 2 | 0.00 |
| 31/07/2014 | R197 On 07-August-14 | | | Bond Future | 285.35 | 285.7987 | 285.3475 | 285.7987 | 0.00 |
| 31/07/2014 | R197 On 07-August-14 | 270.00 | Call | Bond Future | 15347 | 16 | 15 | 16 | 0.00 |
| 31/07/2014 | R197 On 07-August-14 | 269.99 | Call | Bond Future | 15357 | 16 | 15 | 16 | 0.00 |
| 31/07/2014 | R197 On 07-August-14 | 270.01 | Call | Bond Future | 15337 | 16 | 15 | 16 | 0.00 |
| 31/07/2014 | R197 On 07-August-14 | 270.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 07-August-14 | 270.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 07-August-14 | 269.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 06-November-14 | | | Bond Future | 289.68 | 290.1378 | 289.6770 | 290.1378 | 905.00 |
| 31/07/2014 | R197 On 06-November-14 | 285.00 | Call | Bond Future | 4677 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R197 On 06-November-14 | 285.01 | Call | Bond Future | 4667 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R197 On 06-November-14 | 284.99 | Call | Bond Future | 4687 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R197 On 06-November-14 | 285.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 06-November-14 | 285.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 06-November-14 | 284.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 05-February-15 | | | Bond Future | 288.36 | 288.8307 | 288.3598 | 288.8307 | 0.00 |
| 31/07/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 640 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 650 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 630 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R201 On 07-August-14 | | | Bond Future | 5.95 | 102.2011 | 102.1934 | 102.2011 | 0.00 |
| 31/07/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 07-August-14 | | | Bond Future | 228.41 | 229.0983 | 228.4132 | 229.0983 | 124.00 |
| 31/07/2014 | R202 On 07-August-14 | 207.99 | Call | Bond Future | 20423 | 21 | 20 | 21 | 0.00 |
| 31/07/2014 | R202 On 07-August-14 | 208.01 | Call | Bond Future | 20403 | 21 | 20 | 21 | 0.00 |
| 31/07/2014 | R202 On 07-August-14 | 208.00 | Call | Bond Future | 20413 | 21 | 20 | 21 | 0.00 |
| 31/07/2014 | R202 On 07-August-14 | 208.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 07-August-14 | 208.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 07-August-14 | 207.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 06-November-14 | | | Bond Future | 231.88 | 232.5766 | 231.8788 | 232.5766 | 46,760.00 |
| 31/07/2014 | R202 On 06-November-14 | 226.99 | Call | Bond Future | 4889 | 6 | 5 | 6 | 0.00 |
| 31/07/2014 | R202 On 06-November-14 | 227.00 | Call | Bond Future | 4879 | 6 | 5 | 6 | 0.00 |
| 31/07/2014 | R202 On 06-November-14 | 227.01 | Call | Bond Future | 4869 | 6 | 5 | 6 | 0.00 |
| 31/07/2014 | R202 On 06-November-14 | 226.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 06-November-14 | 227.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 06-November-14 | 227.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 05-February-15 | | | Bond Future | 232.44 | 233.1535 | 232.4421 | 233.1535 | 0.00 |
| 31/07/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 558 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 568 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 548 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-August-14 | | | Bond Future | 7.12 | 106.4704 | 106.4314 | 106.4704 | 24,351.00 |
| 31/07/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 515 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 491 | 1 | 0 | 1 | 0.00 |
| 31/07/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 4 | 0 | 0 | 0 | 46.00 |
| 31/07/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R203 On 06-November-14 | | | Bond Future | 7.23 | 103.9098 | 103.8693 | 103.9098 | 6,646.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 331 | 0 | 0 | 0 | 14.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 222 | 0 | 0 | 0 | 45.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 969 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 1186 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 1205 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | | | Bond Future | 7.31 | 105.5812 | 105.5390 | 105.5812 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1351 | 1 | 1 | 1 | 55.00 |
| 31/07/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 2549 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 2529 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 2569 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 467 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-May-15 | | | Bond Future | 7.32 | 103.2907 | 103.2484 | 103.2907 | 0.00 |
| 31/07/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 870 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 860 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 881 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 1026 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 1015 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 1037 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-August-14 | | | Bond Future | 7.42 | 103.2725 | 103.2391 | 103.2725 | 14,562.00 |
| 31/07/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 306 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 264 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 2 | 0 | 0 | 0 | 530.00 |
| 31/07/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 167 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 06-November-14 | | | Bond Future | 7.52 | 104.8276 | 104.7927 | 104.8276 | 364.00 |
| 31/07/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 1936 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 2068 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 290 | 0 | 0 | 0 | 1,270.00 |
| 31/07/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 2040 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R204 On 05-February-15 | | | Bond Future | 7.59 | 102.4779 | 102.4415 | 102.4779 | 0.00 |
| 31/07/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 2595 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 2620 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 2570 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 453 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-May-15 | | | Bond Future | 7.63 | 104.3032 | 104.2668 | 104.3032 | 0.00 |
| 31/07/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1226 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1256 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1241 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 1655 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 1638 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 1622 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R207 On 07-August-14 | | | Bond Future | 7.67 | 98.7596 | 98.6988 | 98.7596 | 34,011.00 |
| 31/07/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 346 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 225 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 06-November-14 | | | Bond Future | 7.76 | 100.2467 | 100.1841 | 100.2467 | 532.00 |
| 31/07/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 383 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 405 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 2147 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 2115 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R207 On 05-February-15 | | | Bond Future | 7.84 | 98.2173 | 98.1526 | 98.2173 | 0.00 |
| 31/07/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 3131 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 3160 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 561 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 580 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | | | Bond Future | 7.88 | 99.9671 | 99.9020 | 99.9671 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 2646 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1564 | 2 | 2 | 2 | 66.00 |
| 31/07/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 2670 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 2622 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R208 On 07-August-14 | | | Bond Future | 7.86 | 96.9386 | 96.8199 | 96.9386 | 16,244.00 |
| 31/07/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 2 | 0 | 0 | 0 | 630.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 486 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 517 | 0 | 1 | 0 | 0.00 |
| 31/07/2014 | R208 On 06-November-14 | | | Bond Future | 7.94 | 94.9998 | 94.8785 | 94.9998 | 571.00 |
| 31/07/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 2955 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 356 | 0 | 0 | 0 | 1,520.00 |
| 31/07/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 2802 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R208 On 05-February-15 | | | Bond Future | 8.02 | 96.5281 | 96.4038 | 96.5281 | 0.00 |
| 31/07/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 3039 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 3102 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 3070 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 886 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 872 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R208 On 07-May-15 | | | Bond Future | 8.06 | 94.8445 | 94.7186 | 94.8445 | 0.00 |
| 31/07/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 1995 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2039 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2017 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 2306 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 2283 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 2261 | 0 | 2 | 0 | 0.00 |
| 31/07/2014 | R209 On 07-August-14 | | | Bond Future | 8.91 | 77.0545 | 76.9840 | 77.0545 | 10,743.00 |
| 31/07/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 1272 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 182 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R209 On 06-November-14 | | | Bond Future | 8.97 | 75.0681 | 74.9959 | 75.0681 | 16,291.00 |
| 31/07/2014 | R209 On 06-November-14 | 10.00 | Call | Bond Future | 7383 | 7 | 7 | 7 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.50 | Call | Bond Future | 4591 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.95 | Call | Bond Future | 2104 | 2 | 2 | 2 | 2,050.00 |
| 31/07/2014 | R209 On 06-November-14 | 10.05 | Call | Bond Future | 7672 | 8 | 8 | 8 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.95 | Call | Bond Future | 7094 | 7 | 7 | 7 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.50 | Call | Bond Future | 833 | 1 | 1 | 1 | 5,500.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 2253 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.25 | Call | Bond Future | 3354 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.05 | Call | Bond Future | 2487 | 3 | 2 | 3 | 2,050.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.58 | Call | Bond Future | 5016 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 2291 | 2 | 2 | 2 | 1,640.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.75 | Call | Bond Future | 1447 | 2 | 1 | 2 | 2,200.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.95 | Put | Bond Future | 281 | 0 | 0 | 0 | 2,050.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.50 | Put | Bond Future | 4539 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.25 | Put | Bond Future | 1324 | 1 | 1 | 1 | 2,200.00 |
| 31/07/2014 | R209 On 06-November-14 | 10.00 | Put | Bond Future | 248 | 0 | 0 | 0 | 1,640.00 |
| 31/07/2014 | R209 On 06-November-14 | 10.05 | Put | Bond Future | 217 | 0 | 0 | 0 | 2,050.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.75 | Put | Bond Future | 3166 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 2099 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.95 | Put | Bond Future | 2288 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 2062 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.50 | Put | Bond Future | 794 | 1 | 1 | 1 | 5,500.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.05 | Put | Bond Future | 1922 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 06-November-14 | 9.58 | Put | Bond Future | 668 | 1 | 1 | 1 | 907.00 |
| 31/07/2014 | R209 On 05-February-15 | | | Bond Future | 9.04 | 76.2758 | 76.2017 | 76.2758 | 0.00 |
| 31/07/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 4011 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 4053 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 3969 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 3036 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 2474 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 2414 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 2444 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R209 On 07-May-15 | | | Bond Future | 9.08 | 74.4840 | 74.4090 | 74.4840 | 0.00 |
| 31/07/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 3609 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 3679 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 3644 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 4244 | 1 | 4 | 1 | 0.00 |
| 31/07/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 4204 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 4283 | 1 | 4 | 1 | 0.00 |
| 31/07/2014 | R210 On 07-August-14 | | | Bond Future | 171.56 | 171.3695 | 171.5574 | 171.3695 | 123.00 |
| 31/07/2014 | R210 On 07-August-14 | 159.00 | Call | Bond Future | 12557 | 12 | 13 | 12 | 0.00 |
| 31/07/2014 | R210 On 07-August-14 | 159.01 | Call | Bond Future | 12547 | 12 | 13 | 12 | 0.00 |
| 31/07/2014 | R210 On 07-August-14 | 158.99 | Call | Bond Future | 12567 | 12 | 13 | 12 | 0.00 |
| 31/07/2014 | R210 On 07-August-14 | 159.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 07-August-14 | 159.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 07-August-14 | 158.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 06-November-14 | | | Bond Future | 172.12 | 171.9315 | 172.1208 | 171.9315 | 535.00 |
| 31/07/2014 | R210 On 06-November-14 | 168.99 | Call | Bond Future | 3131 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R210 On 06-November-14 | 169.01 | Call | Bond Future | 3111 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R210 On 06-November-14 | 169.00 | Call | Bond Future | 3121 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R210 On 06-November-14 | 169.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 06-November-14 | 169.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 06-November-14 | 168.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 05-February-15 | | | Bond Future | 174.91 | 174.7171 | 174.9077 | 174.7171 | 0.00 |
| 31/07/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 07-August-14 | | | Bond Future | 130.70 | 130.7105 | 130.6999 | 130.7105 | 390.00 |
| 31/07/2014 | R211 On 07-August-14 | 127.99 | Call | Bond Future | 2710 | 3 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R211 On 07-August-14 | 128.00 | Call | Bond Future | 2700 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R211 On 07-August-14 | 128.01 | Call | Bond Future | 2690 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R211 On 07-August-14 | 128.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 07-August-14 | 128.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 07-August-14 | 127.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 06-November-14 | | | Bond Future | 132.68 | 132.6950 | 132.6831 | 132.6950 | 0.00 |
| 31/07/2014 | R211 On 06-November-14 | 129.99 | Call | Bond Future | 2693 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R211 On 06-November-14 | 130.00 | Call | Bond Future | 2683 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R211 On 06-November-14 | 130.01 | Call | Bond Future | 2673 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R211 On 06-November-14 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 06-November-14 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 06-November-14 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 05-February-15 | | | Bond Future | 133.23 | 133.2413 | 133.2279 | 133.2413 | 0.00 |
| 31/07/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 07-August-14 | | | Bond Future | 135.53 | 135.3502 | 135.5262 | 135.3502 | 349.00 |
| 31/07/2014 | R212 On 07-August-14 | 128.99 | Call | Bond Future | 6536 | 6 | 7 | 6 | 0.00 |
| 31/07/2014 | R212 On 07-August-14 | 129.00 | Call | Bond Future | 6526 | 6 | 7 | 6 | 0.00 |
| 31/07/2014 | R212 On 07-August-14 | 129.01 | Call | Bond Future | 6516 | 6 | 7 | 6 | 0.00 |
| 31/07/2014 | R212 On 07-August-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 07-August-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 07-August-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 06-November-14 | | | Bond Future | 137.58 | 137.4052 | 137.5825 | 137.4052 | 19,059.00 |
| 31/07/2014 | R212 On 06-November-14 | 135.01 | Call | Bond Future | 2573 | 2 | 3 | 2 | 0.00 |
| 31/07/2014 | R212 On 06-November-14 | 135.00 | Call | Bond Future | 2583 | 2 | 3 | 2 | 0.00 |
| 31/07/2014 | R212 On 06-November-14 | 134.99 | Call | Bond Future | 2593 | 2 | 3 | 2 | 0.00 |
| 31/07/2014 | R212 On 06-November-14 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 06-November-14 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 06-November-14 | 134.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R212 On 05-February-15 | | | Bond Future | 138.05 | 137.8713 | 138.0502 | 137.8713 | 0.00 |
| 31/07/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R213 On 07-August-14 | | | Bond Future | 8.75 | 88.0431 | 88.0108 | 88.0431 | 23,660.00 |
| 31/07/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 1018 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 1071 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R213 On 06-November-14 | | | Bond Future | 8.82 | 85.8271 | 85.7936 | 85.8271 | 6,207.00 |
| 31/07/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 2257 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 2296 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 2068 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 2104 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 2032 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 05-February-15 | | | Bond Future | 8.89 | 87.2075 | 87.1725 | 87.2075 | 0.00 |
| 31/07/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 4609 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 4699 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 4654 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 2000 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 1974 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 2026 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R213 On 07-May-15 | | | Bond Future | 8.93 | 85.2119 | 85.1769 | 85.2119 | 0.00 |
| 31/07/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3254 | 0 | 3 | 0 | 0.00 |
| 31/07/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 3321 | 0 | 3 | 0 | 0.00 |
| 31/07/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 3287 | 0 | 3 | 0 | 0.00 |
| 31/07/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 4649 | 1 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 4691 | 1 | 5 | 1 | 0.00 |
| 31/07/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 4607 | 1 | 5 | 1 | 0.00 |
| 31/07/2014 | R214 On 07-August-14 | | | Bond Future | 9.00 | 77.8829 | 77.8493 | 77.8829 | 4,061.00 |
| 31/07/2014 | R214 On 07-August-14 | 9.55 | Call | Bond Future | 4198 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R214 On 07-August-14 | 9.54 | Call | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R214 On 07-August-14 | 9.56 | Call | Bond Future | 4270 | 4 | 4 | 4 | 0.00 |
| 31/07/2014 | R214 On 07-August-14 | 9.56 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R214 On 07-August-14 | 9.54 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R214 On 07-August-14 | 9.55 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | | | Bond Future | 9.06 | 75.7670 | 75.7321 | 75.7670 | 2,026.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.20 | Call | Bond Future | 2872 | 3 | 3 | 3 | 2,500.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 5060 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 5115 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 5169 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.80 | Call | Bond Future | 5954 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.20 | Put | Bond Future | 1822 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.80 | Put | Bond Future | 542 | 1 | 1 | 1 | 2,500.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 31/07/2014 | R214 On 05-February-15 | | | Bond Future | 9.13 | 76.9856 | 76.9493 | 76.9856 | 0.00 |
| 31/07/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 4961 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 4915 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 4870 | 5 | 5 | 5 | 0.00 |
| 31/07/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 2121 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 2095 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 2148 | 2 | 2 | 2 | 0.00 |
| 31/07/2014 | R214 On 07-May-15 | | | Bond Future | 9.17 | 75.0615 | 75.0252 | 75.0615 | 0.00 |
| 31/07/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 4098 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 4136 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 4061 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 4223 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 4263 | 0 | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 4302 | 0 | 4 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-August-14 | | | Bond Future | 9.08 | 100.6030 | 100.5092 | 100.6030 | 10,044.00 |
| 31/07/2014 | R248 On 07-August-14 | 9.65 | Call | Bond Future | 5527 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | R248 On 07-August-14 | 9.66 | Call | Bond Future | 5618 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | R248 On 07-August-14 | 9.64 | Call | Bond Future | 5436 | 6 | 5 | 6 | 0.00 |
| 31/07/2014 | R248 On 07-August-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-August-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-August-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 06-November-14 | | | Bond Future | 9.15 | 97.6908 | 97.5948 | 97.6908 | 10,833.00 |
| 31/07/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 5436 | 6 | 5 | 6 | 0.00 |
| 31/07/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 5526 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 5615 | 6 | 6 | 6 | 0.00 |
| 31/07/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 05-February-15 | | | Bond Future | 9.21 | 99.2619 | 99.1635 | 99.2619 | 0.00 |
| 31/07/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 2760 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 2666 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 2854 | 3 | 3 | 3 | 0.00 |
| 31/07/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-May-15 | | | Bond Future | 9.26 | 96.5942 | 96.4946 | 96.5942 | 0.00 |
| 31/07/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 31/07/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 90 | 0 | 0 | 0 | 0.00 |