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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/10/2014 TO: 13/10/2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 2025 On 06-November-14 | | | Bond Future | 117.53 | 117.6219 | 117.5302 | 117.6219 | 16.00 |
| 13/10/2014 | 2025 On 06-November-14 | 116.99 | Call | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2025 On 06-November-14 | 117.01 | Call | Bond Future | 520 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2025 On 06-November-14 | 117.00 | Call | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2025 On 06-November-14 | 116.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2025 On 06-November-14 | 117.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2025 On 06-November-14 | 117.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2025 On 05-February-15 | | | Bond Future | 118.22 | 118.3106 | 118.2162 | 118.3106 | 0.00 |
| 13/10/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 784 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2030 On 06-November-14 | | | Bond Future | 8.51 | 97.3363 | 97.8771 | 97.3363 | 4,663.00 |
| 13/10/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 3784 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 3938 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 3861 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2030 On 06-November-14 | 8.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | 2030 On 05-February-15 | | | Bond Future | 8.58 | 94.8448 | 95.3929 | 94.8448 | 0.00 |
| 13/10/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 5126 | 5 | 5 | 5 | 0.00 |
| 13/10/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 5275 | 5 | 5 | 5 | 0.00 |
| 13/10/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 5200 | 5 | 5 | 5 | 0.00 |
| 13/10/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2030 On 07-May-15 | | | Bond Future | 8.63 | 96.4864 | 97.0440 | 96.4864 | 0.00 |
| 13/10/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 975 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 1053 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 897 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 06-November-14 | | | Bond Future | 8.75 | 99.5020 | 99.9403 | 99.5020 | 10,565.00 |
| 13/10/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 8367 | 8 | 8 | 8 | 0.00 |
| 13/10/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 8532 | 8 | 9 | 8 | 0.00 |
| 13/10/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 8449 | 8 | 8 | 8 | 0.00 |
| 13/10/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 05-February-15 | | | Bond Future | 8.81 | 96.7938 | 97.2378 | 96.7938 | 3,280.00 |
| 13/10/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 6080 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 6165 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 6249 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 07-May-15 | | | Bond Future | 8.86 | 98.4692 | 98.9209 | 98.4692 | 0.00 |
| 13/10/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 1216 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 1398 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2037 On 07-May-15 | 8.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2038 On 06-November-14 | | | Bond Future | 123.42 | 123.4001 | 123.4183 | 123.4001 | 1,974.00 |
| 13/10/2014 | 2038 On 06-November-14 | 119.99 | Call | Bond Future | 3428 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | 2038 On 06-November-14 | 120.01 | Call | Bond Future | 3408 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | 2038 On 06-November-14 | 120.00 | Call | Bond Future | 3418 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | 2038 On 06-November-14 | 119.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2038 On 06-November-14 | 120.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2038 On 06-November-14 | 120.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2038 On 05-February-15 | | | Bond Future | 124.05 | 124.0347 | 124.0520 | 124.0347 | 0.00 |
| 13/10/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 1052 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 06-November-14 | | | Bond Future | 8.83 | 101.1917 | 101.6147 | 101.1917 | 3,002.00 |
| 13/10/2014 | 2044 On 06-November-14 | 8.99 | Call | Bond Future | 1655 | 1 | 2 | 1 | 0.00 |
| 13/10/2014 | 2044 On 06-November-14 | 9.00 | Call | Bond Future | 1755 | 1 | 2 | 1 | 0.00 |
| 13/10/2014 | 2044 On 06-November-14 | 9.01 | Call | Bond Future | 1855 | 1 | 2 | 1 | 0.00 |
| 13/10/2014 | 2044 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 05-February-15 | | | Bond Future | 8.89 | 98.3845 | 98.8131 | 98.3845 | 0.00 |
| 13/10/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 1137 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 07-May-15 | | | Bond Future | 8.93 | 100.0875 | 100.5236 | 100.0875 | 0.00 |
| 13/10/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 562 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 762 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 662 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2046 On 06-November-14 | | | Bond Future | 123.34 | 123.3202 | 123.3386 | 123.3202 | 5,389.00 |
| 13/10/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 18909 | 19 | 19 | 19 | 0.00 |
| 13/10/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 18889 | 19 | 19 | 19 | 0.00 |
| 13/10/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 18899 | 19 | 19 | 19 | 0.00 |
| 13/10/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2046 On 05-February-15 | | | Bond Future | 125.27 | 125.2552 | 125.2726 | 125.2552 | 0.00 |
| 13/10/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 1283 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 1263 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 1273 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2050 On 06-November-14 | | | Bond Future | 131.57 | 131.5494 | 131.5691 | 131.5494 | 2,640.00 |
| 13/10/2014 | 2050 On 06-November-14 | 126.00 | Call | Bond Future | 5569 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | 2050 On 06-November-14 | 126.01 | Call | Bond Future | 5559 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | 2050 On 06-November-14 | 125.99 | Call | Bond Future | 5579 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | 2050 On 06-November-14 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2050 On 06-November-14 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2050 On 06-November-14 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2050 On 05-February-15 | | | Bond Future | 132.18 | 132.1651 | 132.1839 | 132.1651 | 0.00 |
| 13/10/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 2194 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 2174 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 2184 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 2050 On 05-February-15 | 130.01 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | AL12 On 06-November-14 | | | Index Future | 520.46 | 517.7670 | 520.4570 | 517.7670 | 0.00 |
| 13/10/2014 | AL12 On 05-February-15 | | | Index Future | 528.55 | 525.8270 | 528.5510 | 525.8270 | 0.00 |
| 13/10/2014 | AL12 On 07-May-15 | | | Index Future | 537.67 | 534.9100 | 537.6740 | 534.9100 | 0.00 |
| 13/10/2014 | AL37 On 06-November-14 | | | Index Future | 437.57 | 436.2180 | 437.5660 | 436.2180 | 3.00 |
| 13/10/2014 | AL37 On 05-February-15 | | | Index Future | 444.37 | 443.0080 | 444.3710 | 443.0080 | 0.00 |
| 13/10/2014 | AL7T On 06-November-14 | | | Index Future | 517.14 | 514.8310 | 517.1390 | 514.8310 | 4.00 |
| 13/10/2014 | AL7T On 05-February-15 | | | Index Future | 525.18 | 522.8450 | 525.1810 | 522.8450 | 0.00 |
| 13/10/2014 | ALBI On 06-November-14 | | | Index Future | 471.56 | 469.6240 | 471.5590 | 469.6240 | 582.00 |
| 13/10/2014 | ALBI On 05-February-15 | | | Index Future | 478.89 | 476.9350 | 478.8920 | 476.9350 | 65.00 |
| 13/10/2014 | ALBI On 07-May-15 | | | Index Future | 487.16 | 485.1740 | 487.1580 | 485.1740 | 0.00 |
| 13/10/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C030 On 31-January-30 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 13/10/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 13/10/2014 | EL28 On 06-November-14 | | | Bond Future | 122.53 | 122.5132 | 122.5322 | 122.5132 | 0.00 |
| 13/10/2014 | EL28 On 06-November-14 | 122.00 | Call | Bond Future | 532 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | EL28 On 06-November-14 | 121.99 | Call | Bond Future | 542 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | EL28 On 06-November-14 | 122.01 | Call | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | EL28 On 06-November-14 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | EL28 On 06-November-14 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | EL28 On 06-November-14 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | EL28 On 05-February-15 | | | Bond Future | 124.45 | 124.4355 | 124.4538 | 124.4355 | 0.00 |
| 13/10/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 1546 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 1536 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 1556 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | ES33 On 06-November-14 | | | Bond Future | 9.48 | 83.5265 | 83.9136 | 83.5265 | 6,220.00 |
| 13/10/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 5773 | 5 | 6 | 5 | 0.00 |
| 13/10/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 5841 | 5 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 5908 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 05-February-15 | | | Bond Future | 9.57 | 84.8269 | 85.2190 | 84.8269 | 0.00 |
| 13/10/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 3092 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 3022 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 07-May-15 | | | Bond Future | 9.64 | 82.5030 | 82.9019 | 82.5030 | 0.00 |
| 13/10/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 863 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 718 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 790 | 0 | 1 | 0 | 0.00 |
| 13/10/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 06-November-14 | | | GOVI | 469.88 | 468.0140 | 469.8810 | 468.0140 | 419.00 |
| 13/10/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 208910 | 19 | 21 | 19 | 0.00 |
| 13/10/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 208710 | 19 | 21 | 19 | 0.00 |
| 13/10/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 208810 | 19 | 21 | 19 | 0.00 |
| 13/10/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 05-February-15 | | | GOVI | 477.19 | 475.3000 | 477.1880 | 475.3000 | 48.00 |
| 13/10/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 171980 | 15 | 17 | 15 | 0.00 |
| 13/10/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 171880 | 15 | 17 | 15 | 0.00 |
| 13/10/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 171780 | 15 | 17 | 15 | 0.00 |
| 13/10/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 07-May-15 | | | GOVI | 485.43 | 483.5110 | 485.4250 | 483.5110 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 354350 | 34 | 35 | 34 | 0.00 |
| 13/10/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 354250 | 34 | 35 | 34 | 0.00 |
| 13/10/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 354150 | 34 | 35 | 34 | 0.00 |
| 13/10/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/10/2014 | ICAA On 06-November-14 | | | Can-Do Interest Rate | 145.16 | 145.1375 | 145.1553 | 145.1375 | 107.00 |
| 13/10/2014 | IGOV On 06-November-14 | | | Index Future | 219.85 | 219.7670 | 219.8500 | 219.7670 | 1,159.00 |
| 13/10/2014 | IGOV On 05-February-15 | | | Index Future | 223.30 | 223.2150 | 223.2960 | 223.2150 | 10.00 |
| 13/10/2014 | IGOV On 07-May-15 | | | Index Future | 227.18 | 227.0980 | 227.1770 | 227.0980 | 0.00 |
| 13/10/2014 | ILBI On 06-November-14 | | | Index Future | 591.67 | 591.7720 | 591.6730 | 591.7720 | 0.00 |
| 13/10/2014 | ILBI On 05-February-15 | | | Index Future | 601.02 | 601.1210 | 601.0150 | 601.1210 | 157.00 |
| 13/10/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 13/10/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 13/10/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 13/10/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 13/10/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 13/10/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 13/10/2014 | JBAF On 15-October-14 | | | Jibar Tradeable Future | 6.08 | 93.9200 | 93.9200 | 93.9200 | 0.00 |
| 13/10/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.12 | 93.8800 | 93.8800 | 93.8800 | 0.00 |
| 13/10/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.28 | 93.7000 | 93.7200 | 93.7000 | 0.00 |
| 13/10/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.36 | 93.6200 | 93.6400 | 93.6200 | 0.00 |
| 13/10/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.47 | 93.4900 | 93.5300 | 93.4900 | 0.00 |
| 13/10/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.52 | 93.4000 | 93.4800 | 93.4000 | 2,850.00 |
| 13/10/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.78 | 93.1400 | 93.2200 | 93.1400 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.97 | 92.9500 | 93.0300 | 92.9500 | 0.00 |
| 13/10/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.13 | 92.7800 | 92.8700 | 92.7800 | 0.00 |
| 13/10/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.27 | 92.6400 | 92.7300 | 92.6400 | 0.00 |
| 13/10/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.39 | 92.5100 | 92.6100 | 92.5100 | 0.00 |
| 13/10/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.52 | 92.3900 | 92.4800 | 92.3900 | 0.00 |
| 13/10/2014 | R023 On 06-November-14 | | | Bond Future | 7.88 | 100.3070 | 100.7347 | 100.3070 | 8,484.00 |
| 13/10/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 4187 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 4244 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R023 On 05-February-15 | | | Bond Future | 7.95 | 101.8686 | 102.3017 | 101.8686 | 0.00 |
| 13/10/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 4693 | 4 | 5 | 4 | 0.00 |
| 13/10/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 4742 | 4 | 5 | 4 | 0.00 |
| 13/10/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 4644 | 4 | 5 | 4 | 0.00 |
| 13/10/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 175 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R023 On 07-May-15 | | | Bond Future | 7.99 | 99.7023 | 100.1431 | 99.7023 | 0.00 |
| 13/10/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 2407 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 2472 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 2439 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 1539 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 1515 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | | | Bond Future | 8.01 | 101.5614 | 102.0079 | 101.5614 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 6256 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3125 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1794 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1816 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 609 | 1 | 1 | 1 | 911.00 |
| 13/10/2014 | R157 On 06-November-14 | | | Bond Future | 6.74 | 107.5527 | 107.5527 | 107.5527 | 0.00 |
| 13/10/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 452 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 469 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 461 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 109.2566 | 109.2566 | 0.00 |
| 13/10/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | | | Bond Future | 8.06 | 122.0831 | 122.6958 | 122.0831 | 47,407.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.30 | Call | Bond Future | 2289 | 2 | 2 | 2 | 100.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.50 | Call | Bond Future | 3744 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 9007 | 8 | 9 | 8 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.53 | Call | Bond Future | 3976 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 7.70 | Call | Bond Future | 107 | 0 | 0 | 0 | 1,500.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 1332 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.00 | Call | Bond Future | 719 | 1 | 1 | 1 | 1,500.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 1438 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 1384 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.60 | Call | Bond Future | 4523 | 4 | 5 | 4 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.45 | Call | Bond Future | 3363 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 7.80 | Call | Bond Future | 223 | 0 | 0 | 0 | 100.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.30 | Put | Bond Future | 283 | 0 | 0 | 0 | 100.00 |
| 13/10/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,010.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.50 | Put | Bond Future | 74 | 0 | 0 | 0 | 7,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R186 On 06-November-14 | 8.00 | Put | Bond Future | 1271 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 680 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.45 | Put | Bond Future | 107 | 0 | 0 | 0 | 6,000.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.53 | Put | Bond Future | 59 | 0 | 0 | 0 | 100.00 |
| 13/10/2014 | R186 On 06-November-14 | 7.70 | Put | Bond Future | 3294 | 4 | 3 | 4 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.60 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R186 On 06-November-14 | 7.80 | Put | Bond Future | 2523 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R186 On 05-February-15 | | | Bond Future | 8.13 | 118.6882 | 119.3089 | 118.6882 | 686.00 |
| 13/10/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 5597 | 5 | 6 | 5 | 0.00 |
| 13/10/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 5663 | 5 | 6 | 5 | 0.00 |
| 13/10/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 7305 | 7 | 7 | 7 | 0.00 |
| 13/10/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 5531 | 5 | 6 | 5 | 0.00 |
| 13/10/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 244 | 0 | 0 | 0 | 9,600.00 |
| 13/10/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 494 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R186 On 07-May-15 | | | Bond Future | 8.17 | 120.7410 | 121.3726 | 120.7410 | 0.00 |
| 13/10/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 3289 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 3334 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 2598 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 2561 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 2636 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R197 On 06-November-14 | | | Bond Future | 288.94 | 288.8944 | 288.9362 | 288.8944 | 939.00 |
| 13/10/2014 | R197 On 06-November-14 | 285.00 | Call | Bond Future | 3936 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R197 On 06-November-14 | 285.01 | Call | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R197 On 06-November-14 | 284.99 | Call | Bond Future | 3946 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R197 On 06-November-14 | 285.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R197 On 06-November-14 | 285.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R197 On 06-November-14 | 284.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R197 On 05-February-15 | | | Bond Future | 287.45 | 287.4107 | 287.4498 | 287.4107 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 1550 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 1540 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R202 On 06-November-14 | | | Bond Future | 233.23 | 233.1987 | 233.2331 | 233.1987 | 49,223.00 |
| 13/10/2014 | R202 On 06-November-14 | 226.99 | Call | Bond Future | 6243 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R202 On 06-November-14 | 227.00 | Call | Bond Future | 6233 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R202 On 06-November-14 | 227.01 | Call | Bond Future | 6223 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R202 On 06-November-14 | 226.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R202 On 06-November-14 | 227.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R202 On 06-November-14 | 227.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R202 On 05-February-15 | | | Bond Future | 233.69 | 233.6620 | 233.6943 | 233.6620 | 0.00 |
| 13/10/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 704 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 06-November-14 | | | Bond Future | 7.00 | 104.2504 | 104.4527 | 104.2504 | 13,066.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 82 | 0 | 0 | 0 | 45.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 210 | 0 | 0 | 0 | 14.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 501 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 462 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R203 On 05-February-15 | | | Bond Future | 7.08 | 105.8733 | 106.0776 | 105.8733 | 0.00 |
| 13/10/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1511 | 1 | 2 | 1 | 55.00 |
| 13/10/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 2952 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 2975 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R203 On 07-May-15 | | | Bond Future | 7.09 | 103.5340 | 103.7420 | 103.5340 | 0.00 |
| 13/10/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 488 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 479 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R204 On 06-November-14 | | | Bond Future | 7.30 | 105.2717 | 105.5464 | 105.2717 | 11,939.00 |
| 13/10/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 2401 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 1129 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,270.00 |
| 13/10/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 05-February-15 | | | Bond Future | 7.38 | 102.8758 | 103.1536 | 102.8758 | 0.00 |
| 13/10/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 2917 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 2887 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 2947 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R204 On 07-May-15 | | | Bond Future | 7.41 | 104.6549 | 104.9376 | 104.6549 | 0.00 |
| 13/10/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1138 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 879 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 865 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | | | Bond Future | 7.41 | 102.5653 | 102.8507 | 102.5653 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 3204 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 1756 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 1794 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 1775 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 295 | 0 | 0 | 0 | 699.00 |
| 13/10/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R207 On 06-November-14 | | | Bond Future | 7.52 | 100.8770 | 101.1788 | 100.8770 | 34,018.00 |
| 13/10/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 864 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R207 On 05-February-15 | | | Bond Future | 7.60 | 98.8063 | 99.1117 | 98.8063 | 3,106.00 |
| 13/10/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 3587 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 3658 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 3622 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R207 On 07-May-15 | | | Bond Future | 7.64 | 100.5155 | 100.8264 | 100.5155 | 0.00 |
| 13/10/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 2754 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1435 | 1 | 1 | 1 | 66.00 |
| 13/10/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 2783 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 2725 | 2 | 3 | 2 | 0.00 |
| 13/10/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 430 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 1082 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 438 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 446 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | | | Bond Future | 7.65 | 98.7446 | 99.0586 | 98.7446 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 1689 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 1729 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 1709 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1180 | 1 | 1 | 1 | 70.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 1367 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 1350 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 1334 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1886 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | | | Bond Future | 7.67 | 95.8607 | 96.2075 | 95.8607 | 53,508.00 |
| 13/10/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 3930 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 1205 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 1166 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 1244 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,520.00 |
| 13/10/2014 | R208 On 05-February-15 | | | Bond Future | 7.74 | 97.3531 | 97.7042 | 97.3531 | 0.00 |
| 13/10/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 3590 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 3670 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 3630 | 3 | 4 | 3 | 0.00 |
| 13/10/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R208 On 07-May-15 | | | Bond Future | 7.78 | 95.6342 | 95.9915 | 95.6342 | 0.00 |
| 13/10/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2045 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2100 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 1066 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | | | Bond Future | 7.79 | 97.4179 | 97.7793 | 97.4179 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 2346 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 2320 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 2371 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 4939 | 5 | 5 | 5 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 1461 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 455 | 1 | 0 | 1 | 198.00 |
| 13/10/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 1443 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 1426 | 2 | 1 | 2 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | | | Bond Future | 8.66 | 77.0009 | 77.4028 | 77.0009 | 28,853.00 |
| 13/10/2014 | R209 On 06-November-14 | 10.00 | Call | Bond Future | 9542 | 9 | 10 | 9 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.95 | Call | Bond Future | 2452 | 2 | 2 | 2 | 2,050.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.50 | Call | Bond Future | 6208 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 10.05 | Call | Bond Future | 9862 | 9 | 10 | 9 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.50 | Call | Bond Future | 441 | 0 | 0 | 0 | 5,500.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.95 | Call | Bond Future | 9219 | 9 | 9 | 9 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 2705 | 2 | 3 | 2 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.25 | Call | Bond Future | 4468 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.05 | Call | Bond Future | 3097 | 3 | 3 | 3 | 2,050.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.58 | Call | Bond Future | 6757 | 6 | 7 | 6 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 2834 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.75 | Call | Bond Future | 1335 | 1 | 1 | 1 | 2,200.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 2769 | 2 | 3 | 2 | 1,640.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.25 | Put | Bond Future | 31 | 0 | 0 | 0 | 2,200.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.50 | Put | Bond Future | 1741 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,640.00 |
| 13/10/2014 | R209 On 06-November-14 | 10.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.75 | Put | Bond Future | 647 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.95 | Put | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 160 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R209 On 06-November-14 | 9.50 | Put | Bond Future | 4 | 0 | 0 | 0 | 5,500.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.05 | Put | Bond Future | 125 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R209 On 06-November-14 | 9.58 | Put | Bond Future | 2 | 0 | 0 | 0 | 907.00 |
| 13/10/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | | | Bond Future | 8.72 | 78.1995 | 78.6069 | 78.1995 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 4654 | 4 | 5 | 4 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 4710 | 4 | 5 | 4 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 4598 | 4 | 5 | 4 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 3333 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 698 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 666 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R209 On 07-May-15 | | | Bond Future | 8.76 | 76.4017 | 76.8162 | 76.4017 | 0.00 |
| 13/10/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 3830 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 3875 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 2068 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 2038 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 2098 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | | | Bond Future | 8.79 | 77.8271 | 78.2473 | 77.8271 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 8778 | 8 | 9 | 8 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 4411 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 4454 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 4369 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 2851 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 956 | 1 | 1 | 1 | 2,914.00 |
| 13/10/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 2820 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 2884 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R210 On 06-November-14 | | | Bond Future | 172.60 | 172.5751 | 172.6004 | 172.5751 | 642.00 |
| 13/10/2014 | R210 On 06-November-14 | 168.99 | Call | Bond Future | 3610 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R210 On 06-November-14 | 169.01 | Call | Bond Future | 3590 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R210 On 06-November-14 | 169.00 | Call | Bond Future | 3600 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R210 On 06-November-14 | 169.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 06-November-14 | 169.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 06-November-14 | 168.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 05-February-15 | | | Bond Future | 175.31 | 175.2830 | 175.3068 | 175.2830 | 0.00 |
| 13/10/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 317 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 06-November-14 | | | Bond Future | 132.65 | 132.6369 | 132.6526 | 132.6369 | 1,120.00 |
| 13/10/2014 | R211 On 06-November-14 | 129.99 | Call | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R211 On 06-November-14 | 130.00 | Call | Bond Future | 2653 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R211 On 06-November-14 | 130.01 | Call | Bond Future | 2643 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R211 On 06-November-14 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 06-November-14 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 06-November-14 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 05-February-15 | | | Bond Future | 133.13 | 133.1122 | 133.1266 | 133.1122 | 0.00 |
| 13/10/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 06-November-14 | | | Bond Future | 137.33 | 137.3116 | 137.3310 | 137.3116 | 14,864.00 |
| 13/10/2014 | R212 On 06-November-14 | 135.00 | Call | Bond Future | 2331 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R212 On 06-November-14 | 135.01 | Call | Bond Future | 2321 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R212 On 06-November-14 | 134.99 | Call | Bond Future | 2341 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R212 On 06-November-14 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 06-November-14 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 06-November-14 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 05-February-15 | | | Bond Future | 137.72 | 137.7034 | 137.7216 | 137.7034 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 268 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 288 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R213 On 06-November-14 | | | Bond Future | 8.52 | 87.5603 | 88.0807 | 87.5603 | 28,658.00 |
| 13/10/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 2620 | 2 | 3 | 2 | 0.00 |
| 13/10/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 2685 | 2 | 3 | 2 | 0.00 |
| 13/10/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 2750 | 2 | 3 | 2 | 0.00 |
| 13/10/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R213 On 05-February-15 | | | Bond Future | 8.59 | 88.9234 | 89.4510 | 88.9234 | 0.00 |
| 13/10/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 5457 | 5 | 5 | 5 | 0.00 |
| 13/10/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 5339 | 5 | 5 | 5 | 0.00 |
| 13/10/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 5398 | 5 | 5 | 5 | 0.00 |
| 13/10/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 466 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 454 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 478 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R213 On 07-May-15 | | | Bond Future | 8.63 | 86.9134 | 87.4502 | 86.9134 | 0.00 |
| 13/10/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3284 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 3367 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 3325 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 2414 | 3 | 2 | 3 | 0.00 |
| 13/10/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 2380 | 3 | 2 | 3 | 0.00 |
| 13/10/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 2448 | 3 | 2 | 3 | 0.00 |
| 13/10/2014 | R214 On 06-November-14 | | | Bond Future | 8.76 | 77.8642 | 78.2020 | 77.8642 | 6,069.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.20 | Call | Bond Future | 3618 | 3 | 4 | 3 | 2,500.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 6766 | 6 | 7 | 6 | 0.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 6836 | 7 | 7 | 7 | 0.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 6907 | 7 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R214 On 06-November-14 | 9.80 | Call | Bond Future | 7883 | 8 | 8 | 8 | 0.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.20 | Put | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.80 | Put | Bond Future | 1 | 0 | 0 | 0 | 2,500.00 |
| 13/10/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R214 On 05-February-15 | | | Bond Future | 8.82 | 79.0763 | 79.4186 | 79.0763 | 0.00 |
| 13/10/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 5818 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 5757 | 5 | 6 | 5 | 0.00 |
| 13/10/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 5697 | 5 | 6 | 5 | 0.00 |
| 13/10/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 494 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 482 | 1 | 0 | 1 | 0.00 |
| 13/10/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 13/10/2014 | R214 On 07-May-15 | | | Bond Future | 8.86 | 77.1496 | 77.4978 | 77.1496 | 0.00 |
| 13/10/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 4345 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 4392 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 4297 | 4 | 4 | 4 | 0.00 |
| 13/10/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 2007 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 2036 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 2066 | 2 | 2 | 2 | 0.00 |
| 13/10/2014 | R248 On 06-November-14 | | | Bond Future | 8.81 | 100.5540 | 101.0423 | 100.5540 | 29,852.00 |
| 13/10/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 8883 | 8 | 9 | 8 | 0.00 |
| 13/10/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 9063 | 9 | 9 | 9 | 0.00 |
| 13/10/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 8973 | 8 | 9 | 8 | 0.00 |
| 13/10/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R248 On 05-February-15 | | | Bond Future | 8.87 | 102.1193 | 102.6141 | 102.1193 | 1,277.00 |
| 13/10/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 6211 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 6304 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 6117 | 6 | 6 | 6 | 0.00 |
| 13/10/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/10/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R248 On 07-May-15 | | | Bond Future | 8.92 | 99.4508 | 99.9543 | 99.4508 | 0.00 |
| 13/10/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 3369 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 3271 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 3467 | 3 | 3 | 3 | 0.00 |
| 13/10/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/10/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |