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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/11/2014 TO: 17/11/2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 2025 On 05-February-15 | | | Bond Future | 119.08 | 118.9123 | 119.0799 | 118.9123 | 16.00 |
| 17/11/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 07-May-15 | | | Bond Future | 121.03 | 120.8678 | 121.0294 | 120.8678 | 0.00 |
| 17/11/2014 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2030 On 05-February-15 | | | Bond Future | 8.32 | 97.3891 | 97.5248 | 97.3891 | 4,658.00 |
| 17/11/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 7258 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 7407 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 7332 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2030 On 05-February-15 | 9.26 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | 2030 On 07-May-15 | | | Bond Future | 8.37 | 98.9798 | 99.1104 | 98.9798 | 0.00 |
| 17/11/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 3120 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 3041 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 05-February-15 | | | Bond Future | 8.49 | 100.7911 | 100.8899 | 100.7911 | 11.00 |
| 17/11/2014 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 07-May-15 | | | Bond Future | 8.54 | 98.2807 | 98.3737 | 98.2807 | 0.00 |
| 17/11/2014 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 338 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 251 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 425 | 1 | 0 | 1 | 0.00 |
| 17/11/2014 | 2032 On 06-August-15 | | | Bond Future | 8.58 | 99.9819 | 100.0775 | 99.9819 | 0.00 |
| 17/11/2014 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 635 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | 2037 On 05-February-15 | | | Bond Future | 8.60 | 99.1690 | 99.2275 | 99.1690 | 13,849.00 |
| 17/11/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 8154 | 8 | 8 | 8 | 0.00 |
| 17/11/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 8239 | 8 | 8 | 8 | 0.00 |
| 17/11/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 8070 | 8 | 8 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 07-May-15 | | | Bond Future | 8.66 | 100.7888 | 100.8408 | 100.7888 | 500.00 |
| 17/11/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 3136 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 3227 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 06-August-15 | | | Bond Future | 8.70 | 98.2734 | 98.3272 | 98.2734 | 0.00 |
| 17/11/2014 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 364 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 552 | 0 | 1 | 0 | 0.00 |
| 17/11/2014 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2038 On 05-February-15 | | | Bond Future | 126.87 | 126.4049 | 126.8734 | 126.4049 | 1,318.00 |
| 17/11/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 3863 | 3 | 4 | 3 | 0.00 |
| 17/11/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 3873 | 3 | 4 | 3 | 0.00 |
| 17/11/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 3883 | 3 | 4 | 3 | 0.00 |
| 17/11/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2038 On 07-May-15 | | | Bond Future | 128.95 | 128.4838 | 128.9502 | 128.4838 | 0.00 |
| 17/11/2014 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 1960 | 1 | 2 | 1 | 0.00 |
| 17/11/2014 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 1940 | 1 | 2 | 1 | 0.00 |
| 17/11/2014 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 1950 | 1 | 2 | 1 | 0.00 |
| 17/11/2014 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 05-February-15 | | | Bond Future | 8.69 | 100.7973 | 100.8606 | 100.7973 | 5,842.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 3285 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 3185 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 3085 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 07-May-15 | | | Bond Future | 8.74 | 102.4437 | 102.5004 | 102.4437 | 0.00 |
| 17/11/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 2539 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 2639 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 06-August-15 | | | Bond Future | 8.79 | 99.8317 | 99.8903 | 99.8317 | 0.00 |
| 17/11/2014 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 494 | 1 | 0 | 1 | 0.00 |
| 17/11/2014 | 2046 On 05-February-15 | | | Bond Future | 129.56 | 128.6905 | 129.5646 | 128.6905 | 5,489.00 |
| 17/11/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 5575 | 5 | 6 | 5 | 0.00 |
| 17/11/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 5555 | 5 | 6 | 5 | 0.00 |
| 17/11/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 5565 | 5 | 6 | 5 | 0.00 |
| 17/11/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2046 On 07-May-15 | | | Bond Future | 130.31 | 129.4357 | 130.3149 | 129.4357 | 0.00 |
| 17/11/2014 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 3305 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 3315 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 3325 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2046 On 07-May-15 | 126.99 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2050 On 05-February-15 | | | Bond Future | 139.25 | 139.2517 | 139.2548 | 139.2517 | 2,640.00 |
| 17/11/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 9265 | 9 | 9 | 9 | 0.00 |
| 17/11/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 9245 | 9 | 9 | 9 | 0.00 |
| 17/11/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 9255 | 9 | 9 | 9 | 0.00 |
| 17/11/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2050 On 07-May-15 | | | Bond Future | 141.53 | 141.5414 | 141.5344 | 141.5414 | 0.00 |
| 17/11/2014 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 6524 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 6544 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 6534 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | AL12 On 05-February-15 | | | Index Future | 538.15 | 537.5170 | 538.1500 | 537.5170 | 0.00 |
| 17/11/2014 | AL12 On 07-May-15 | | | Index Future | 546.89 | 546.2900 | 546.8890 | 546.2900 | 0.00 |
| 17/11/2014 | AL37 On 05-February-15 | | | Index Future | 450.77 | 450.0630 | 450.7730 | 450.0630 | 116.00 |
| 17/11/2014 | AL37 On 07-May-15 | | | Index Future | 458.09 | 457.4080 | 458.0930 | 457.4080 | 0.00 |
| 17/11/2014 | AL7T On 05-February-15 | | | Index Future | 533.65 | 532.5300 | 533.6530 | 532.5300 | 3.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | AL7T On 07-May-15 | | | Index Future | 542.32 | 541.2210 | 542.3190 | 541.2210 | 0.00 |
| 17/11/2014 | ALBI On 05-February-15 | | | Index Future | 486.51 | 485.8620 | 486.5130 | 485.8620 | 654.00 |
| 17/11/2014 | ALBI On 07-May-15 | | | Index Future | 494.41 | 493.7910 | 494.4140 | 493.7910 | 0.00 |
| 17/11/2014 | ALBI On 06-August-15 | | | Index Future | 502.88 | 502.2430 | 502.8770 | 502.2430 | 0.00 |
| 17/11/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C203 On 15-September-17 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/11/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/11/2014 | EL28 On 05-February-15 | | | Bond Future | 124.98 | 125.1167 | 124.9780 | 125.1167 | 0.00 |
| 17/11/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 1012 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 1032 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 1022 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | EL28 On 07-May-15 | | | Bond Future | 125.51 | 125.6626 | 125.5124 | 125.6626 | 0.00 |
| 17/11/2014 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 512 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 522 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 05-February-15 | | | Bond Future | 9.42 | 86.2745 | 86.3228 | 86.2745 | 6,220.00 |
| 17/11/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 4266 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 4196 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 07-May-15 | | | Bond Future | 9.50 | 83.8943 | 83.9371 | 83.8943 | 0.00 |
| 17/11/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 1753 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 1898 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 1826 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 06-August-15 | | | Bond Future | 9.57 | 85.3465 | 85.3908 | 85.3465 | 0.00 |
| 17/11/2014 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | ES33 On 06-August-15 | 9.61 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | GOVI On 05-February-15 | | | GOVI | 484.55 | 483.8800 | 484.5520 | 483.8800 | 409.00 |
| 17/11/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 245620 | 24 | 25 | 24 | 0.00 |
| 17/11/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 245420 | 24 | 25 | 24 | 0.00 |
| 17/11/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 245520 | 24 | 25 | 24 | 0.00 |
| 17/11/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 07-May-15 | | | GOVI | 492.42 | 491.7770 | 492.4210 | 491.7770 | 130.00 |
| 17/11/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 424310 | 42 | 42 | 42 | 0.00 |
| 17/11/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 424110 | 42 | 42 | 42 | 0.00 |
| 17/11/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 424210 | 42 | 42 | 42 | 0.00 |
| 17/11/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 06-August-15 | | | GOVI | 500.85 | 500.1940 | 500.8500 | 500.1940 | 0.00 |
| 17/11/2014 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 8400 | 0 | 1 | 0 | 0.00 |
| 17/11/2014 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 8500 | 0 | 1 | 0 | 0.00 |
| 17/11/2014 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 8600 | 0 | 1 | 0 | 0.00 |
| 17/11/2014 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/11/2014 | IGOV On 05-February-15 | | | Index Future | 225.97 | 225.8270 | 225.9680 | 225.8270 | 1,093.00 |
| 17/11/2014 | IGOV On 07-May-15 | | | Index Future | 229.67 | 229.5400 | 229.6650 | 229.5400 | 80.00 |
| 17/11/2014 | IGOV On 06-August-15 | | | Index Future | 233.62 | 233.4960 | 233.6230 | 233.4960 | 0.00 |
| 17/11/2014 | ILBI On 05-February-15 | | | Index Future | 612.26 | 611.8860 | 612.2600 | 611.8860 | 157.00 |
| 17/11/2014 | ILBI On 07-May-15 | | | Index Future | 622.32 | 621.9450 | 622.3170 | 621.9450 | 0.00 |
| 17/11/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 17/11/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 17/11/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 17/11/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 17/11/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 17/11/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.08 | 93.9000 | 93.9200 | 93.9000 | 0.00 |
| 17/11/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.13 | 93.8300 | 93.8700 | 93.8300 | 0.00 |
| 17/11/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.17 | 93.7800 | 93.8300 | 93.7800 | 0.00 |
| 17/11/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.24 | 93.7000 | 93.7600 | 93.7000 | 0.00 |
| 17/11/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.27 | 93.6600 | 93.7300 | 93.6600 | 2,850.00 |
| 17/11/2014 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.34 | 93.5900 | 93.6600 | 93.5900 | 0.00 |
| 17/11/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.47 | 93.4800 | 93.5300 | 93.4800 | 5,000.00 |
| 17/11/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.62 | 93.3000 | 93.3800 | 93.3000 | 0.00 |
| 17/11/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.74 | 93.1800 | 93.2600 | 93.1800 | 0.00 |
| 17/11/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.88 | 93.0500 | 93.1200 | 93.0500 | 0.00 |
| 17/11/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.98 | 92.9300 | 93.0200 | 92.9300 | 0.00 |
| 17/11/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.10 | 92.8100 | 92.9000 | 92.8100 | 0.00 |
| 17/11/2014 | R023 On 05-February-15 | | | Bond Future | 7.66 | 103.8230 | 104.0456 | 103.8230 | 10,319.00 |
| 17/11/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 6276 | 6 | 6 | 6 | 0.00 |
| 17/11/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 6330 | 6 | 6 | 6 | 0.00 |
| 17/11/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 6222 | 6 | 6 | 6 | 0.00 |
| 17/11/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R023 On 07-May-15 | | | Bond Future | 7.70 | 101.5927 | 101.8115 | 101.5927 | 0.00 |
| 17/11/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 3293 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 3375 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 3334 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 765 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 750 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | | | Bond Future | 7.73 | 103.3508 | 103.5742 | 103.3508 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 3942 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 7491 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3981 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 4019 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1105 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 279 | 0 | 0 | 0 | 911.00 |
| 17/11/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 109.2566 | 109.2566 | 0.00 |
| 17/11/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1089 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1083 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | | | Bond Future | 7.90 | 121.0374 | 121.2235 | 121.0374 | 43,215.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 7119 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 7194 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 9010 | 9 | 9 | 9 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 7044 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.45 | Call | Bond Future | 4926 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.50 | Call | Bond Future | 5280 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 34 | 0 | 0 | 0 | 9,600.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.50 | Put | Bond Future | 268 | 0 | 0 | 0 | 6,500.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R186 On 05-February-15 | 8.45 | Put | Bond Future | 321 | 0 | 0 | 0 | 6,500.00 |
| 17/11/2014 | R186 On 07-May-15 | | | Bond Future | 7.95 | 123.0135 | 123.1936 | 123.0135 | 0.00 |
| 17/11/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 4074 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 4021 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 1535 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 1591 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R186 On 06-August-15 | | | Bond Future | 7.98 | 119.8416 | 120.0259 | 119.8416 | 0.00 |
| 17/11/2014 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 3404 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 3447 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 3278 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 3318 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | | | Bond Future | 8.00 | 122.0239 | 122.2126 | 122.0239 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 4821 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 4915 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 4868 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 8915 | 9 | 9 | 9 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 2877 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 1156 | 1 | 1 | 1 | 2,600.00 |
| 17/11/2014 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 2910 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 2844 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R197 On 05-February-15 | | | Bond Future | 288.72 | 288.7110 | 288.7169 | 288.7110 | 898.00 |
| 17/11/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 293 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 07-May-15 | | | Bond Future | 293.44 | 293.4582 | 293.4428 | 293.4582 | 0.00 |
| 17/11/2014 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 567 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R202 On 05-February-15 | | | Bond Future | 235.94 | 235.9344 | 235.9399 | 235.9344 | 50,593.00 |
| 17/11/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 2950 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 2930 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 2940 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R202 On 07-May-15 | | | Bond Future | 239.80 | 239.8139 | 239.8019 | 239.8139 | 0.00 |
| 17/11/2014 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 1302 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 1312 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 1292 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R203 On 05-February-15 | | | Bond Future | 6.65 | 106.9954 | 107.1047 | 106.9954 | 13,947.00 |
| 17/11/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 2453 | 2 | 2 | 2 | 55.00 |
| 17/11/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 3973 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 3996 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 3950 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R203 On 07-May-15 | | | Bond Future | 6.66 | 104.5746 | 104.6779 | 104.5746 | 0.00 |
| 17/11/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 1421 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 1438 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 1403 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 150 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R203 On 06-August-15 | | | Bond Future | 6.62 | 106.3845 | 106.4905 | 106.3845 | 0.00 |
| 17/11/2014 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 806 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 538 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 546 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R204 On 05-February-15 | | | Bond Future | 6.97 | 104.4333 | 104.5470 | 104.4333 | 10,787.00 |
| 17/11/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 4256 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 4288 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 07-May-15 | | | Bond Future | 7.00 | 106.1383 | 106.2460 | 106.1383 | 0.00 |
| 17/11/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1871 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1896 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | | | Bond Future | 7.01 | 103.9362 | 104.0468 | 103.9362 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 4201 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 2528 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 2575 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 2552 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 96 | 0 | 0 | 0 | 699.00 |
| 17/11/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 353 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 359 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 05-February-15 | | | Bond Future | 7.22 | 100.4743 | 100.6302 | 100.4743 | 36,307.00 |
| 17/11/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 5070 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 5108 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 5032 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | | | Bond Future | 7.27 | 102.1149 | 102.2658 | 102.1149 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 2243 | 2 | 2 | 2 | 66.00 |
| 17/11/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 3855 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 133 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | | | Bond Future | 7.29 | 100.2380 | 100.3924 | 100.2380 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 2386 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 2437 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 2412 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1724 | 2 | 2 | 2 | 70.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 730 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 719 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 708 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1095 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R208 On 05-February-15 | | | Bond Future | 7.40 | 99.0789 | 99.2836 | 99.0789 | 52,035.00 |
| 17/11/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 5033 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 5121 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 5077 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R208 On 07-May-15 | | | Bond Future | 7.45 | 97.2960 | 97.4968 | 97.2960 | 0.00 |
| 17/11/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 3007 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2972 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 470 | 1 | 0 | 1 | 0.00 |
| 17/11/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 451 | 1 | 0 | 1 | 0.00 |
| 17/11/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 460 | 1 | 0 | 1 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | | | Bond Future | 7.47 | 98.9800 | 99.1851 | 98.9800 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 3129 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 3098 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 3160 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 6074 | 6 | 6 | 6 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 185 | 0 | 0 | 0 | 198.00 |
| 17/11/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | | | Bond Future | 7.47 | 97.3786 | 97.5882 | 97.3786 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 4755 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 2573 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 2599 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 2547 | 2 | 3 | 2 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 551 | 1 | 1 | 1 | 2,200.00 |
| 17/11/2014 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 1376 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 1409 | 2 | 1 | 2 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | | | Bond Future | 8.52 | 80.1552 | 80.2032 | 80.1552 | 28,435.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 5835 | 6 | 6 | 6 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 5770 | 6 | 6 | 6 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 4190 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 5705 | 6 | 6 | 6 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 202 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R209 On 07-May-15 | | | Bond Future | 8.57 | 78.3152 | 78.3582 | 78.3152 | 0.00 |
| 17/11/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 4695 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 4643 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 4591 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 1317 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 1271 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | | | Bond Future | 8.61 | 79.6708 | 79.7153 | 79.6708 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 9880 | 10 | 10 | 10 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 5126 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 5174 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 5078 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 2098 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 590 | 1 | 1 | 1 | 2,914.00 |
| 17/11/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 2125 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R210 On 05-February-15 | | | Bond Future | 177.59 | 177.5914 | 177.5950 | 177.5914 | 628.00 |
| 17/11/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 2605 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 2585 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 2595 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R210 On 07-May-15 | | | Bond Future | 178.42 | 178.4336 | 178.4243 | 178.4336 | 0.00 |
| 17/11/2014 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 1424 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 1434 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 05-February-15 | | | Bond Future | 132.75 | 132.7482 | 132.7482 | 132.7482 | 1,120.00 |
| 17/11/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 262 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 07-May-15 | | | Bond Future | 134.92 | 134.9312 | 134.9214 | 134.9312 | 0.00 |
| 17/11/2014 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 05-February-15 | | | Bond Future | 137.92 | 137.9150 | 137.9177 | 137.9150 | 14,864.00 |
| 17/11/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 92 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 07-May-15 | | | Bond Future | 140.18 | 140.1831 | 140.1756 | 140.1831 | 0.00 |
| 17/11/2014 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 824 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 814 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R213 On 05-February-15 | | | Bond Future | 8.37 | 91.0066 | 91.1369 | 91.0066 | 21,796.00 |
| 17/11/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 6733 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 6800 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 6665 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 119 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R213 On 07-May-15 | | | Bond Future | 8.42 | 88.9470 | 89.0728 | 88.9470 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3999 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 4098 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 4048 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 1514 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 1488 | 2 | 1 | 2 | 0.00 |
| 17/11/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 17/11/2014 | R213 On 06-August-15 | | | Bond Future | 8.46 | 90.4863 | 90.6150 | 90.4863 | 0.00 |
| 17/11/2014 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 3466 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 3506 | 3 | 4 | 3 | 0.00 |
| 17/11/2014 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 3426 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 3171 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 3209 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 3134 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R214 On 05-February-15 | | | Bond Future | 8.62 | 81.0026 | 81.0530 | 81.0026 | 6,869.00 |
| 17/11/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 7104 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 7036 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 6969 | 7 | 7 | 7 | 0.00 |
| 17/11/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 134 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R214 On 07-May-15 | | | Bond Future | 8.67 | 79.0330 | 79.0783 | 79.0330 | 0.00 |
| 17/11/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 5172 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 5227 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 5117 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 1283 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 1261 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 1306 | 1 | 1 | 1 | 0.00 |
| 17/11/2014 | R214 On 06-August-15 | | | Bond Future | 8.71 | 80.4007 | 80.4475 | 80.4007 | 0.00 |
| 17/11/2014 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 3811 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 3854 | 4 | 4 | 4 | 0.00 |
| 17/11/2014 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 3481 | 4 | 3 | 4 | 0.00 |
| 17/11/2014 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 3440 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2014 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 3400 | 3 | 3 | 3 | 0.00 |
| 17/11/2014 | R248 On 05-February-15 | | | Bond Future | 8.68 | 104.6055 | 104.6707 | 104.6055 | 40,123.00 |
| 17/11/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 8267 | 8 | 8 | 8 | 0.00 |
| 17/11/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 8174 | 8 | 8 | 8 | 0.00 |
| 17/11/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 8361 | 8 | 8 | 8 | 0.00 |
| 17/11/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 07-May-15 | | | Bond Future | 8.73 | 101.8816 | 101.9404 | 101.8816 | 0.00 |
| 17/11/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 5355 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 5453 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 5257 | 5 | 5 | 5 | 0.00 |
| 17/11/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 06-August-15 | | | Bond Future | 8.77 | 103.6449 | 103.7054 | 103.6449 | 0.00 |
| 17/11/2014 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 102 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 316 | 0 | 0 | 0 | 0.00 |
| 17/11/2014 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 209 | 0 | 0 | 0 | 0.00 |