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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 1409 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | 2025 On 05-February-15 | | | Bond Future | 118.41 | 118.4173 | 118.4091 | 118.4173 | 16.00 |
| 31/12/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 31/12/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 601 | 1 | 601 | 1 | 0.00 |
| 31/12/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 31/12/2014 | 2025 On 07-May-15 | | | Bond Future | 120.30 | 120.3046 | 120.2966 | 120.3046 | 0.00 |
| 31/12/2014 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 31/12/2014 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 31/12/2014 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 31/12/2014 | 2030 On 05-February-15 | | | Bond Future | 8.39 | 96.4691 | 8.3894 | 96.4691 | 4,666.00 |
| 31/12/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 6665 | 6 | 6665 | 6 | 0.00 |
| 31/12/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 6813 | 6 | 6813 | 6 | 0.00 |
| 31/12/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 6739 | 6 | 6739 | 6 | 0.00 |
| 31/12/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2030 On 07-May-15 | | | Bond Future | 8.45 | 97.9987 | 8.4490 | 97.9987 | 0.00 |
| 31/12/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 31/12/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 31/12/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 31/12/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 05-February-15 | | | Bond Future | 8.55 | 99.8310 | 8.5453 | 99.8310 | 15.00 |
| 31/12/2014 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 397 | 1 | 397 | 1 | 0.00 |
| 31/12/2014 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 485 | 1 | 485 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 309 | 1 | 309 | 1 | 0.00 |
| 31/12/2014 | 2032 On 07-May-15 | | | Bond Future | 8.60 | 97.2588 | 8.6048 | 97.2588 | 0.00 |
| 31/12/2014 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 31/12/2014 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 31/12/2014 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 997 | 2 | 997 | 2 | 0.00 |
| 31/12/2014 | 2032 On 06-August-15 | | | Bond Future | 8.65 | 98.9359 | 8.6525 | 98.9359 | 0.00 |
| 31/12/2014 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 1311 | 2 | 1311 | 2 | 0.00 |
| 31/12/2014 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 1224 | 2 | 1224 | 2 | 0.00 |
| 31/12/2014 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 1398 | 2 | 1398 | 2 | 0.00 |
| 31/12/2014 | 2037 On 05-February-15 | | | Bond Future | 8.61 | 98.6258 | 8.6083 | 98.6258 | 36,001.00 |
| 31/12/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 8097 | 8 | 8097 | 8 | 0.00 |
| 31/12/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 8181 | 8 | 8181 | 8 | 0.00 |
| 31/12/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 8012 | 7 | 8012 | 7 | 0.00 |
| 31/12/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2037 On 07-May-15 | | | Bond Future | 8.67 | 100.1898 | 8.6654 | 100.1898 | 500.00 |
| 31/12/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 3037 | 2 | 3037 | 2 | 0.00 |
| 31/12/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |
| 31/12/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 31/12/2014 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2037 On 06-August-15 | | | Bond Future | 8.71 | 97.6572 | 8.7130 | 97.6572 | 0.00 |
| 31/12/2014 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 31/12/2014 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 31/12/2014 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 444 | 0 | 444 | 0 | 0.00 |
| 31/12/2014 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2038 On 05-February-15 | | | Bond Future | 125.19 | 125.2015 | 125.1931 | 125.2015 | 3,701.00 |
| 31/12/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 31/12/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 31/12/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 2203 | 2 | 2203 | 2 | 0.00 |
| 31/12/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2038 On 07-May-15 | | | Bond Future | 127.19 | 127.1967 | 127.1885 | 127.1967 | 0.00 |
| 31/12/2014 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 31/12/2014 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 31/12/2014 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 31/12/2014 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 05-February-15 | | | Bond Future | 8.73 | 99.8283 | 8.7329 | 99.8283 | 6,042.00 |
| 31/12/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 2840 | 2 | 2840 | 2 | 0.00 |
| 31/12/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 2740 | 2 | 2740 | 2 | 0.00 |
| 31/12/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 2640 | 2 | 2640 | 2 | 0.00 |
| 31/12/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 07-May-15 | | | Bond Future | 8.79 | 101.4113 | 8.7893 | 101.4113 | 0.00 |
| 31/12/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 2047 | 1 | 2047 | 1 | 0.00 |
| 31/12/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 2247 | 2 | 2247 | 2 | 0.00 |
| 31/12/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 31/12/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 06-August-15 | | | Bond Future | 8.84 | 98.7744 | 8.8368 | 98.7744 | 0.00 |
| 31/12/2014 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2044 On 06-August-15 | 8.75 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 898 | 2 | 898 | 2 | 0.00 |
| 31/12/2014 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 31/12/2014 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 1003 | 2 | 1003 | 2 | 0.00 |
| 31/12/2014 | 2046 On 05-February-15 | | | Bond Future | 127.88 | 127.8887 | 127.8801 | 127.8887 | 5,889.00 |
| 31/12/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 31/12/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 31/12/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 31/12/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2046 On 07-May-15 | | | Bond Future | 128.55 | 128.5576 | 128.5496 | 128.5576 | 0.00 |
| 31/12/2014 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 1540 | 2 | 1540 | 2 | 0.00 |
| 31/12/2014 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 1550 | 2 | 1550 | 2 | 0.00 |
| 31/12/2014 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 31/12/2014 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2050 On 05-February-15 | | | Bond Future | 136.28 | 136.2879 | 136.2788 | 136.2879 | 2,753.00 |
| 31/12/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 6289 | 6 | 6289 | 6 | 0.00 |
| 31/12/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 6269 | 6 | 6269 | 6 | 0.00 |
| 31/12/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 6279 | 6 | 6279 | 6 | 0.00 |
| 31/12/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2050 On 07-May-15 | | | Bond Future | 138.45 | 138.4597 | 138.4513 | 138.4597 | 0.00 |
| 31/12/2014 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 31/12/2014 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 31/12/2014 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 3451 | 3 | 3451 | 3 | 0.00 |
| 31/12/2014 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | AL12 On 05-February-15 | | | Index Future | 536.79 | 533.9060 | 536.7880 | 533.9060 | 0.00 |
| 31/12/2014 | AL12 On 07-May-15 | | | Index Future | 545.30 | 542.3720 | 545.3010 | 542.3720 | 0.00 |
| 31/12/2014 | AL37 On 05-February-15 | | | Index Future | 447.06 | 446.0510 | 447.0580 | 446.0510 | 116.00 |
| 31/12/2014 | AL37 On 07-May-15 | | | Index Future | 454.15 | 453.1240 | 454.1490 | 453.1240 | 0.00 |
| 31/12/2014 | AL7T On 05-February-15 | | | Index Future | 529.14 | 527.1620 | 529.1440 | 527.1620 | 3.00 |
| 31/12/2014 | AL7T On 07-May-15 | | | Index Future | 537.54 | 535.5220 | 537.5360 | 535.5220 | 0.00 |
| 31/12/2014 | ALBI On 05-February-15 | | | Index Future | 483.86 | 482.0990 | 483.8580 | 482.0990 | 774.00 |
| 31/12/2014 | ALBI On 07-May-15 | | | Index Future | 491.53 | 489.7440 | 491.5320 | 489.7440 | 0.00 |
| 31/12/2014 | ALBI On 06-August-15 | | | Index Future | 499.91 | 498.0960 | 499.9130 | 498.0960 | 0.00 |
| 31/12/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 31/12/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/12/2014 | EL28 On 05-February-15 | | | Bond Future | 124.93 | 124.9418 | 124.9344 | 124.9418 | 0.00 |
| 31/12/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 31/12/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 0.00 |
| 31/12/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 31/12/2014 | EL28 On 07-May-15 | | | Bond Future | 125.42 | 125.4233 | 125.4163 | 125.4233 | 0.00 |
| 31/12/2014 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 31/12/2014 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 31/12/2014 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 31/12/2014 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 05-February-15 | | | Bond Future | 9.45 | 85.7373 | 9.4450 | 85.7373 | 6,220.00 |
| 31/12/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 31/12/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 4036 | 4 | 4036 | 4 | 0.00 |
| 31/12/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 3966 | 4 | 3966 | 4 | 0.00 |
| 31/12/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 07-May-15 | | | Bond Future | 9.53 | 83.3090 | 9.5275 | 83.3090 | 0.00 |
| 31/12/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 1558 | 1 | 1558 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 1703 | 1 | 1703 | 1 | 0.00 |
| 31/12/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 1631 | 1 | 1631 | 1 | 0.00 |
| 31/12/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 06-August-15 | | | Bond Future | 9.60 | 84.7453 | 9.5991 | 84.7453 | 0.00 |
| 31/12/2014 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 31/12/2014 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 31/12/2014 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 67 | 1 | 67 | 1 | 0.00 |
| 31/12/2014 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 05-February-15 | | | GOVI | 481.71 | 480.1070 | 481.7110 | 480.1070 | 440.00 |
| 31/12/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 217210 | 20 | 217210 | 20 | 0.00 |
| 31/12/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 217010 | 20 | 217010 | 20 | 0.00 |
| 31/12/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 217110 | 20 | 217110 | 20 | 0.00 |
| 31/12/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 07-May-15 | | | GOVI | 489.35 | 487.7200 | 489.3510 | 487.7200 | 131.00 |
| 31/12/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 393610 | 38 | 393610 | 38 | 0.00 |
| 31/12/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 393410 | 38 | 393410 | 38 | 0.00 |
| 31/12/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 393510 | 38 | 393510 | 38 | 0.00 |
| 31/12/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 06-August-15 | | | GOVI | 497.70 | 496.0380 | 497.6950 | 496.0380 | 0.00 |
| 31/12/2014 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 23050 | 4 | 23050 | 4 | 0.00 |
| 31/12/2014 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 22950 | 4 | 22950 | 4 | 0.00 |
| 31/12/2014 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 23150 | 4 | 23150 | 4 | 0.00 |
| 31/12/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | IGOV On 05-February-15 | | | Index Future | 224.49 | 224.6250 | 224.4880 | 224.6250 | 1,093.00 |
| 31/12/2014 | IGOV On 07-May-15 | | | Index Future | 228.07 | 228.2050 | 228.0670 | 228.2050 | 81.00 |
| 31/12/2014 | IGOV On 06-August-15 | | | Index Future | 231.97 | 232.1150 | 231.9730 | 232.1150 | 0.00 |
| 31/12/2014 | ILBI On 05-February-15 | | | Index Future | 609.32 | 609.6220 | 609.3150 | 609.6220 | 157.00 |
| 31/12/2014 | ILBI On 07-May-15 | | | Index Future | 619.22 | 619.5300 | 619.2160 | 619.5300 | 0.00 |
| 31/12/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 31/12/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 31/12/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 31/12/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 31/12/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 31/12/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.21 | 93.9000 | 6.2100 | 93.9000 | 0.00 |
| 31/12/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.23 | 93.8600 | 6.2300 | 93.8600 | 0.00 |
| 31/12/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.34 | 93.7600 | 6.3400 | 93.7600 | 2,850.00 |
| 31/12/2014 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.40 | 93.7000 | 6.4000 | 93.7000 | 0.00 |
| 31/12/2014 | JBAF On 20-May-15 | | | Jibar Tradeable Future | 6.50 | 93.5800 | 6.5000 | 93.5800 | 0.00 |
| 31/12/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.55 | 93.5100 | 6.5500 | 93.5100 | 5,000.00 |
| 31/12/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.76 | 93.2900 | 6.7600 | 93.2900 | 0.00 |
| 31/12/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.98 | 93.0400 | 6.9800 | 93.0400 | 0.00 |
| 31/12/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.16 | 92.8600 | 7.1600 | 92.8600 | 0.00 |
| 31/12/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.31 | 92.7100 | 7.3100 | 92.7100 | 0.00 |
| 31/12/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.45 | 92.5700 | 7.4500 | 92.5700 | 0.00 |
| 31/12/2014 | R023 On 05-February-15 | | | Bond Future | 7.81 | 102.7824 | 7.8125 | 102.7824 | 11,167.00 |
| 31/12/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 5328 | 5 | 5328 | 5 | 0.00 |
| 31/12/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 5382 | 5 | 5382 | 5 | 0.00 |
| 31/12/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 5273 | 5 | 5273 | 5 | 0.00 |
| 31/12/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 31/12/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 31/12/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 31/12/2014 | R023 On 07-May-15 | | | Bond Future | 7.87 | 100.4880 | 7.8707 | 100.4880 | 0.00 |
| 31/12/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 2387 | 2 | 2387 | 2 | 0.00 |
| 31/12/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 2462 | 2 | 2462 | 2 | 0.00 |
| 31/12/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 2424 | 2 | 2424 | 2 | 0.00 |
| 31/12/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 31/12/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 823 | 1 | 823 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | | | Bond Future | 7.91 | 102.2201 | 7.9114 | 102.2201 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 6494 | 6 | 6494 | 6 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 31/12/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 292 | 0 | 292 | 0 | 911.00 |
| 31/12/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 6.9095 | 109.2566 | 0.00 |
| 31/12/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 31/12/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 31/12/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 31/12/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | | | Bond Future | 7.98 | 120.0323 | 7.9838 | 120.0323 | 44,892.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 6323 | 6 | 6323 | 6 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 6402 | 6 | 6402 | 6 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 8267 | 8 | 8267 | 8 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 6245 | 6 | 6245 | 6 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.50 | Call | Bond Future | 4390 | 4 | 4390 | 4 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.45 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.00 | Call | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.05 | Call | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 9,600.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.50 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.00 | Put | Bond Future | 1076 | 1 | 1076 | 1 | 6,500.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.05 | Put | Bond Future | 886 | 1 | 886 | 1 | 6,500.00 |
| 31/12/2014 | R186 On 05-February-15 | 8.45 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R186 On 07-May-15 | | | Bond Future | 8.04 | 121.9352 | 8.0399 | 121.9352 | 200.00 |
| 31/12/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 3280 | 3 | 3280 | 3 | 0.00 |
| 31/12/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 31/12/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 31/12/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 1508 | 2 | 1508 | 2 | 0.00 |
| 31/12/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 31/12/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | | | Bond Future | 8.08 | 118.7365 | 8.0809 | 118.7365 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 2680 | 2 | 2680 | 2 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 2719 | 2 | 2719 | 2 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 2758 | 2 | 2758 | 2 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 8.90 | Call | Bond Future | 7347 | 7 | 7347 | 7 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 3430 | 4 | 3430 | 4 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 3342 | 4 | 3342 | 4 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 3386 | 4 | 3386 | 4 | 0.00 |
| 31/12/2014 | R186 On 06-August-15 | 8.90 | Put | Bond Future | 873 | 1 | 873 | 1 | 2,500.00 |
| 31/12/2014 | R186 On 05-November-15 | | | Bond Future | 8.10 | 120.8908 | 8.1035 | 120.8908 | 0.00 |
| 31/12/2014 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 31/12/2014 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |
| 31/12/2014 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 31/12/2014 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 8118 | 8 | 8118 | 8 | 0.00 |
| 31/12/2014 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 31/12/2014 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 1177 | 1 | 1177 | 1 | 2,600.00 |
| 31/12/2014 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 31/12/2014 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 31/12/2014 | R197 On 05-February-15 | | | Bond Future | 286.22 | 286.2400 | 286.2205 | 286.2400 | 898.00 |
| 31/12/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 31/12/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 31/12/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 31/12/2014 | R197 On 07-May-15 | | | Bond Future | 290.78 | 290.8017 | 290.7828 | 290.8017 | 0.00 |
| 31/12/2014 | R197 On 07-May-15 | 294.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 3227 | 3 | 3227 | 3 | 0.00 |
| 31/12/2014 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 31/12/2014 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 31/12/2014 | R202 On 05-February-15 | | | Bond Future | 236.67 | 237.0360 | 236.6749 | 237.0360 | 50,884.00 |
| 31/12/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 31/12/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 31/12/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 31/12/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R202 On 07-May-15 | | | Bond Future | 240.45 | 240.8134 | 240.4472 | 240.8134 | 0.00 |
| 31/12/2014 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 1947 | 2 | 1947 | 2 | 0.00 |
| 31/12/2014 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 31/12/2014 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 31/12/2014 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R203 On 05-February-15 | | | Bond Future | 6.92 | 106.3363 | 6.9175 | 106.3363 | 14,991.00 |
| 31/12/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 55.00 |
| 31/12/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 31/12/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 31/12/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 3320 | 3 | 3320 | 3 | 0.00 |
| 31/12/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 31/12/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R203 On 07-May-15 | | | Bond Future | 6.98 | 103.8557 | 6.9753 | 103.8557 | 0.00 |
| 31/12/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 31/12/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 31/12/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 31/12/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 31/12/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 31/12/2014 | R203 On 06-August-15 | | | Bond Future | 6.98 | 105.6463 | 6.9782 | 105.6463 | 0.00 |
| 31/12/2014 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 31/12/2014 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 31/12/2014 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 31/12/2014 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 31/12/2014 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 31/12/2014 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 31/12/2014 | R204 On 05-February-15 | | | Bond Future | 7.20 | 103.5529 | 7.2046 | 103.5529 | 10,782.00 |
| 31/12/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 3454 | 3 | 3454 | 3 | 0.00 |
| 31/12/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 31/12/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 31/12/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R204 On 07-May-15 | | | Bond Future | 7.27 | 105.1946 | 7.2698 | 105.1946 | 0.00 |
| 31/12/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 31/12/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 31/12/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 31/12/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 31/12/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 31/12/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | | | Bond Future | 7.30 | 102.9693 | 7.3018 | 102.9693 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 3358 | 3 | 3358 | 3 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 131 | 0 | 131 | 0 | 699.00 |
| 31/12/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 474 | 1 | 474 | 1 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 31/12/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 466 | 1 | 466 | 1 | 0.00 |
| 31/12/2014 | R207 On 05-February-15 | | | Bond Future | 7.45 | 99.4720 | 7.4495 | 99.4720 | 30,977.00 |
| 31/12/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 31/12/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 4178 | 4 | 4178 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 31/12/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | | | Bond Future | 7.52 | 101.0490 | 7.5192 | 101.0490 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1419 | 1 | 1419 | 1 | 66.00 |
| 31/12/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 2902 | 3 | 2902 | 3 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 31/12/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | | | Bond Future | 7.56 | 99.1465 | 7.5632 | 99.1465 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 1614 | 1 | 1614 | 1 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 1657 | 1 | 1657 | 1 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 1635 | 1 | 1635 | 1 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1069 | 1 | 1069 | 1 | 70.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 31/12/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1449 | 2 | 1449 | 2 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | | | Bond Future | 7.57 | 100.9452 | 7.5684 | 100.9452 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 53.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 31/12/2014 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 31/12/2014 | R208 On 05-February-15 | | | Bond Future | 7.59 | 98.1388 | 7.5875 | 98.1388 | 50,770.00 |
| 31/12/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 31/12/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 4233 | 4 | 4233 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 4189 | 4 | 4189 | 4 | 0.00 |
| 31/12/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 31/12/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 31/12/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 31/12/2014 | R208 On 07-May-15 | | | Bond Future | 7.65 | 96.2951 | 7.6489 | 96.2951 | 0.00 |
| 31/12/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 31/12/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 31/12/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 31/12/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 31/12/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 525 | 1 | 525 | 1 | 0.00 |
| 31/12/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 537 | 1 | 537 | 1 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | | | Bond Future | 7.69 | 97.9554 | 7.6887 | 97.9554 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 2294 | 2 | 2294 | 2 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 5144 | 5 | 5144 | 5 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 208 | 0 | 208 | 0 | 198.00 |
| 31/12/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 31/12/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | | | Bond Future | 7.70 | 96.3293 | 7.7022 | 96.3293 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 1920 | 2 | 1920 | 2 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 681 | 1 | 681 | 1 | 2,200.00 |
| 31/12/2014 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 1718 | 2 | 1718 | 2 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 31/12/2014 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 1738 | 2 | 1738 | 2 | 0.00 |
| 31/12/2014 | R209 On 05-February-15 | | | Bond Future | 8.54 | 79.6103 | 8.5369 | 79.6103 | 29,898.00 |
| 31/12/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 5533 | 5 | 5533 | 5 | 0.00 |
| 31/12/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 5464 | 5 | 5464 | 5 | 0.00 |
| 31/12/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 3748 | 3 | 3748 | 3 | 0.00 |
| 31/12/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 5394 | 5 | 5394 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 31/12/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 31/12/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 31/12/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 31/12/2014 | R209 On 07-May-15 | | | Bond Future | 8.59 | 77.7248 | 8.5882 | 77.7248 | 0.00 |
| 31/12/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 4269 | 4 | 4269 | 4 | 0.00 |
| 31/12/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 4216 | 4 | 4216 | 4 | 0.00 |
| 31/12/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |
| 31/12/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 31/12/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 31/12/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | | | Bond Future | 8.63 | 79.0651 | 8.6290 | 79.0651 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 9562 | 9 | 9562 | 9 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 4728 | 4 | 4728 | 4 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 4777 | 4 | 4777 | 4 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 4681 | 4 | 4681 | 4 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 458 | 0 | 458 | 0 | 2,914.00 |
| 31/12/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 31/12/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 1913 | 2 | 1913 | 2 | 0.00 |
| 31/12/2014 | R210 On 05-February-15 | | | Bond Future | 177.44 | 177.4544 | 177.4419 | 177.4544 | 628.00 |
| 31/12/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 2452 | 2 | 2452 | 2 | 0.00 |
| 31/12/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 2432 | 2 | 2432 | 2 | 0.00 |
| 31/12/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 2442 | 2 | 2442 | 2 | 0.00 |
| 31/12/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R210 On 07-May-15 | | | Bond Future | 178.20 | 178.2072 | 178.1951 | 178.2072 | 0.00 |
| 31/12/2014 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 31/12/2014 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 31/12/2014 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 31/12/2014 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R211 On 05-February-15 | | | Bond Future | 131.30 | 131.4487 | 131.3047 | 131.4487 | 1,120.00 |
| 31/12/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 31/12/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 31/12/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 1705 | 2 | 1705 | 2 | 0.00 |
| 31/12/2014 | R211 On 07-May-15 | | | Bond Future | 133.40 | 133.5436 | 133.3978 | 133.5436 | 0.00 |
| 31/12/2014 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 1602 | 1 | 1602 | 1 | 0.00 |
| 31/12/2014 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 1612 | 1 | 1612 | 1 | 0.00 |
| 31/12/2014 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 1592 | 1 | 1592 | 1 | 0.00 |
| 31/12/2014 | R212 On 05-February-15 | | | Bond Future | 135.99 | 136.1321 | 135.9910 | 136.1321 | 13,564.00 |
| 31/12/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 31/12/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 31/12/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 2009 | 2 | 2009 | 2 | 0.00 |
| 31/12/2014 | R212 On 07-May-15 | | | Bond Future | 138.16 | 138.3016 | 138.1588 | 138.3016 | 0.00 |
| 31/12/2014 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 31/12/2014 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 31/12/2014 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |
| 31/12/2014 | R213 On 05-February-15 | | | Bond Future | 8.43 | 90.2492 | 8.4295 | 90.2492 | 23,708.00 |
| 31/12/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 6191 | 6 | 6191 | 6 | 0.00 |
| 31/12/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 6262 | 6 | 6262 | 6 | 0.00 |
| 31/12/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 6121 | 6 | 6121 | 6 | 0.00 |
| 31/12/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 31/12/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 31/12/2014 | R213 On 07-May-15 | | | Bond Future | 8.48 | 88.1357 | 8.4837 | 88.1357 | 0.00 |
| 31/12/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 31/12/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 3464 | 3 | 3464 | 3 | 0.00 |
| 31/12/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 31/12/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 31/12/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 1340 | 1 | 1340 | 1 | 0.00 |
| 31/12/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 31/12/2014 | R213 On 06-August-15 | | | Bond Future | 8.53 | 89.6550 | 8.5266 | 89.6550 | 0.00 |
| 31/12/2014 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 31/12/2014 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 31/12/2014 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 2886 | 3 | 2886 | 3 | 0.00 |
| 31/12/2014 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 31/12/2014 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 31/12/2014 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 31/12/2014 | R214 On 05-February-15 | | | Bond Future | 8.62 | 80.6065 | 8.6172 | 80.6065 | 14,311.00 |
| 31/12/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 7010 | 7 | 7010 | 7 | 0.00 |
| 31/12/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 6939 | 6 | 6939 | 6 | 0.00 |
| 31/12/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 6867 | 6 | 6867 | 6 | 0.00 |
| 31/12/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 31/12/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 31/12/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 31/12/2014 | R214 On 07-May-15 | | | Bond Future | 8.67 | 78.5935 | 8.6666 | 78.5935 | 0.00 |
| 31/12/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 4867 | 4 | 4867 | 4 | 0.00 |
| 31/12/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 4924 | 5 | 4924 | 5 | 0.00 |
| 31/12/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 4811 | 4 | 4811 | 4 | 0.00 |
| 31/12/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 31/12/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 31/12/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 1003 | 1 | 1003 | 1 | 0.00 |
| 31/12/2014 | R214 On 06-August-15 | | | Bond Future | 8.71 | 79.9482 | 8.7064 | 79.9482 | 0.00 |
| 31/12/2014 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 3463 | 3 | 3463 | 3 | 0.00 |
| 31/12/2014 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 3505 | 3 | 3505 | 3 | 0.00 |
| 31/12/2014 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 3548 | 3 | 3548 | 3 | 0.00 |
| 31/12/2014 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/12/2014 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 31/12/2014 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 31/12/2014 | R248 On 05-February-15 | | | Bond Future | 8.69 | 103.9404 | 8.6929 | 103.9404 | 43,226.00 |
| 31/12/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 8145 | 8 | 8145 | 8 | 0.00 |
| 31/12/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 8051 | 7 | 8051 | 7 | 0.00 |
| 31/12/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 8238 | 8 | 8238 | 8 | 0.00 |
| 31/12/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 07-May-15 | | | Bond Future | 8.74 | 101.1580 | 8.7442 | 101.1580 | 0.00 |
| 31/12/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 5191 | 5 | 5191 | 5 | 0.00 |
| 31/12/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 5289 | 5 | 5289 | 5 | 0.00 |
| 31/12/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 5093 | 4 | 5093 | 4 | 0.00 |
| 31/12/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 06-August-15 | | | Bond Future | 8.79 | 102.9018 | 8.7860 | 102.9018 | 0.00 |
| 31/12/2014 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/12/2014 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 277 | 1 | 277 | 1 | 0.00 |
| 31/12/2014 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 31/12/2014 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 385 | 1 | 385 | 1 | 0.00 |