



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 2025 On 06-February-14 | | | Bond Future | 110.37 | 110.3651 | 110.3664 | 110.3651 | 0.00 |
| 06/01/2014 | 2025 On 06-February-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2025 On 06-February-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2025 On 06-February-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2025 On 06-February-14 | 111.00 | Put | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 06/01/2014 | 2025 On 06-February-14 | 110.99 | Put | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 06/01/2014 | 2025 On 06-February-14 | 111.01 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 06/01/2014 | 2037 On 06-February-14 | | | Bond Future | 9.21 | 93.6322 | 9.2064 | 93.6322 | 2,022.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 06/01/2014 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 1537 | 2 | 1537 | 2 | 0.00 |
| 06/01/2014 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 1450 | 2 | 1450 | 2 | 0.00 |
| 06/01/2014 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 08-May-14 | | | Bond Future | 9.31 | 94.8635 | 9.3089 | 94.8635 | 0.00 |
| 06/01/2014 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 06/01/2014 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 06/01/2014 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 06/01/2014 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 07-August-14 | | | Bond Future | 9.41 | 91.8907 | 9.4123 | 91.8907 | 0.00 |
| 06/01/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 06/01/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |
| 06/01/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 06/01/2014 | 2038 On 06-February-14 | | | Bond Future | 107.72 | 107.7195 | 107.7221 | 107.7195 | 24.00 |
| 06/01/2014 | 2038 On 06-February-14 | 107.01 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 06/01/2014 | 2038 On 06-February-14 | 107.00 | Call | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 06/01/2014 | 2038 On 06-February-14 | 106.99 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 06/01/2014 | 2038 On 06-February-14 | 107.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2038 On 06-February-14 | 107.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2038 On 06-February-14 | 106.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2050 On 06-February-14 | | | Bond Future | 113.40 | 113.3999 | 113.4030 | 113.3999 | 472.00 |
| 06/01/2014 | 2050 On 06-February-14 | 110.00 | Call | Bond Future | 3403 | 3 | 3403 | 3 | 0.00 |
| 06/01/2014 | 2050 On 06-February-14 | 110.01 | Call | Bond Future | 3393 | 3 | 3393 | 3 | 0.00 |
| 06/01/2014 | 2050 On 06-February-14 | 109.99 | Call | Bond Future | 3413 | 3 | 3413 | 3 | 0.00 |
| 06/01/2014 | 2050 On 06-February-14 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2050 On 06-February-14 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | 2050 On 06-February-14 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | AL37 On 06-February-14 | | | Index Future | 413.05 | 413.2720 | 413.0480 | 413.2720 | 0.00 |
| 06/01/2014 | AL37 On 08-May-14 | | | Index Future | 418.48 | 418.7070 | 418.4810 | 418.7070 | 0.00 |
| 06/01/2014 | AL7T On 06-February-14 | | | Index Future | 486.75 | 486.9250 | 486.7470 | 486.9250 | 1.00 |
| 06/01/2014 | AL7T On 08-May-14 | | | Index Future | 493.15 | 493.3280 | 493.1490 | 493.3280 | 0.00 |
| 06/01/2014 | ALBI On 06-February-14 | | | Index Future | 437.76 | 437.9790 | 437.7560 | 437.9790 | 803.00 |
| 06/01/2014 | ALBI On 08-May-14 | | | Index Future | 443.51 | 443.7390 | 443.5130 | 443.7390 | 35.00 |
| 06/01/2014 | ALBI On 07-August-14 | | | Index Future | 449.51 | 449.7480 | 449.5120 | 449.7480 | 0.00 |
| 06/01/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/01/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/01/2014 | EL28 On 06-February-14 | | | Bond Future | 114.18 | 114.1730 | 114.1760 | 114.1730 | 0.00 |
| 06/01/2014 | EL28 On 06-February-14 | 110.99 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 06/01/2014 | EL28 On 06-February-14 | 111.01 | Call | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 06/01/2014 | EL28 On 06-February-14 | 111.00 | Call | Bond Future | 3176 | 3 | 3176 | 3 | 0.00 |
| 06/01/2014 | EL28 On 06-February-14 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | EL28 On 06-February-14 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | EL28 On 06-February-14 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | ES33 On 06-February-14 | | | Bond Future | 9.78 | 83.4151 | 9.7802 | 83.4151 | 6,292.00 |
| 06/01/2014 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 06/01/2014 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |
| 06/01/2014 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 1785 | 2 | 1785 | 2 | 0.00 |
| 06/01/2014 | ES33 On 08-May-14 | | | Bond Future | 9.90 | 80.7301 | 9.9023 | 80.7301 | 0.00 |
| 06/01/2014 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 2586 | 3 | 2586 | 3 | 0.00 |
| 06/01/2014 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 2510 | 2 | 2510 | 2 | 0.00 |
| 06/01/2014 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 2661 | 3 | 2661 | 3 | 0.00 |
| 06/01/2014 | GOVI On 06-February-14 | | | GOVI | 437.22 | 437.4360 | 437.2220 | 437.4360 | 479.00 |
| 06/01/2014 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 27680 | 3 | 27680 | 3 | 0.00 |
| 06/01/2014 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 27880 | 3 | 27880 | 3 | 0.00 |
| 06/01/2014 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 27780 | 3 | 27780 | 3 | 0.00 |
| 06/01/2014 | GOVI On 08-May-14 | | | GOVI | 442.97 | 443.1880 | 442.9730 | 443.1880 | 0.00 |
| 06/01/2014 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 9630 | 1 | 9630 | 1 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 9730 | 1 | 9730 | 1 | 0.00 |
| 06/01/2014 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 9830 | 1 | 9830 | 1 | 0.00 |
| 06/01/2014 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 07-August-14 | | | GOVI | 448.96 | 449.1900 | 448.9640 | 449.1900 | 0.00 |
| 06/01/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 110260 | 11 | 110260 | 11 | 0.00 |
| 06/01/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 110460 | 11 | 110460 | 11 | 0.00 |
| 06/01/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 110360 | 11 | 110360 | 11 | 0.00 |
| 06/01/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/01/2014 | IGOV On 06-February-14 | | | Index Future | 201.92 | 201.9410 | 201.9200 | 201.9410 | 1,333.00 |
| 06/01/2014 | IGOV On 08-May-14 | | | Index Future | 204.60 | 204.6210 | 204.6010 | 204.6210 | 7.00 |
| 06/01/2014 | ILBI On 06-February-14 | | | Index Future | 546.63 | 546.6290 | 546.6290 | 546.6290 | 190.00 |
| 06/01/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 06/01/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 06/01/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 06/01/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 06/01/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 06/01/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 06/01/2014 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.23 | 94.7700 | 5.2300 | 94.7700 | 1,000.00 |
| 06/01/2014 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.26 | 94.7400 | 5.2600 | 94.7400 | 0.00 |
| 06/01/2014 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.33 | 94.6700 | 5.3300 | 94.6700 | 0.00 |
| 06/01/2014 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 5.40 | 94.6100 | 5.4000 | 94.6100 | 0.00 |
| 06/01/2014 | JBAF On 21-May-14 | | | Jibar Tradeable Future | 5.51 | 94.4900 | 5.5100 | 94.4900 | 0.00 |
| 06/01/2014 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.61 | 94.4100 | 5.6100 | 94.4100 | 1,000.00 |
| 06/01/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.95 | 94.0600 | 5.9500 | 94.0600 | 1,000.00 |
| 06/01/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.29 | 93.7300 | 6.2900 | 93.7300 | 0.00 |
| 06/01/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.60 | 93.4300 | 6.6000 | 93.4300 | 150.00 |
| 06/01/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.90 | 93.1200 | 6.9000 | 93.1200 | 3,200.00 |
| 06/01/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.20 | 92.8400 | 7.2000 | 92.8400 | 0.00 |
| 06/01/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.50 | 92.5500 | 7.5000 | 92.5500 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R023 On 06-February-14 | | | Bond Future | 7.99 | 102.0099 | 7.9941 | 102.0099 | 11,257.00 |
| 06/01/2014 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 06/01/2014 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 06/01/2014 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 06/01/2014 | R023 On 08-May-14 | | | Bond Future | 8.10 | 99.4350 | 8.0983 | 99.4350 | 0.00 |
| 06/01/2014 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 06/01/2014 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 06/01/2014 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 3177 | 3 | 3177 | 3 | 0.00 |
| 06/01/2014 | R157 On 06-February-14 | | | Bond Future | 6.27 | 116.3203 | 6.2740 | 116.3203 | 32,191.00 |
| 06/01/2014 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 06/01/2014 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 06/01/2014 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 06/01/2014 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 06/01/2014 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 06/01/2014 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 06/01/2014 | R157 On 08-May-14 | | | Bond Future | 6.47 | 111.0424 | 6.4679 | 111.0424 | 0.00 |
| 06/01/2014 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 06/01/2014 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 06/01/2014 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 06/01/2014 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 06/01/2014 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 06/01/2014 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 06/01/2014 | R157 On 07-August-14 | | | Bond Future | 6.70 | 112.5467 | 6.7046 | 112.5467 | 0.00 |
| 06/01/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 06/01/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 663 | 1 | 663 | 1 | 0.00 |
| 06/01/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 06/01/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 06/01/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 613 | 1 | 613 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 06/01/2014 | R157 On 06-November-14 | | | Bond Future | 7.04 | 107.3107 | 7.0411 | 107.3107 | 0.00 |
| 06/01/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 06/01/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 06/01/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 06/01/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 06/01/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 06/01/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 06/01/2014 | R186 On 06-February-14 | | | Bond Future | 8.31 | 118.6946 | 8.3060 | 118.6946 | 61,546.00 |
| 06/01/2014 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 06/01/2014 | R186 On 06-February-14 | 8.75 | Call | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 06/01/2014 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 06/01/2014 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 06/01/2014 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 5363 | 5 | 5363 | 5 | 0.00 |
| 06/01/2014 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 5284 | 5 | 5284 | 5 | 0.00 |
| 06/01/2014 | R186 On 06-February-14 | 8.75 | Put | Bond Future | 579 | 1 | 579 | 1 | 250.00 |
| 06/01/2014 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 5442 | 5 | 5442 | 5 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | | | Bond Future | 8.41 | 120.2555 | 8.4084 | 120.2555 | 740.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 8325 | 8 | 8325 | 8 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 3324 | 3 | 3324 | 3 | 8,000.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 578 | 1 | 578 | 1 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 1,933.00 |
| 06/01/2014 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 6893 | 7 | 6893 | 7 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 12539 | 12 | 12539 | 12 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 3592 | 4 | 3592 | 4 | 1,933.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 12452 | 12 | 12452 | 12 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 1996 | 2 | 1996 | 2 | 400.00 |
| 06/01/2014 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 1446 | 1 | 1446 | 1 | 8,000.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 12626 | 13 | 12626 | 13 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 9307 | 9 | 9307 | 9 | 0.00 |
| 06/01/2014 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 4686 | 5 | 4686 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R186 On 07-August-14 | | | Bond Future | 8.51 | 116.5939 | 8.5092 | 116.5939 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 3970 | 4 | 3970 | 4 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 6694 | 7 | 6694 | 7 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 5722 | 6 | 5722 | 6 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 5818 | 6 | 5818 | 6 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 5770 | 6 | 5770 | 6 | 0.00 |
| 06/01/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 3340 | 3 | 3340 | 3 | 840.00 |
| 06/01/2014 | R186 On 06-November-14 | | | Bond Future | 8.61 | 118.2229 | 8.6082 | 118.2229 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 8109 | 8 | 8109 | 8 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 3927 | 4 | 3927 | 4 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 3894 | 4 | 3894 | 4 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 7712 | 8 | 7712 | 8 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 7765 | 8 | 7765 | 8 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 7661 | 8 | 7661 | 8 | 0.00 |
| 06/01/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 3657 | 4 | 3657 | 4 | 2,010.00 |
| 06/01/2014 | R197 On 06-February-14 | | | Bond Future | 277.15 | 277.1431 | 277.1453 | 277.1431 | 2,049.00 |
| 06/01/2014 | R197 On 06-February-14 | 280.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R197 On 06-February-14 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R197 On 06-February-14 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R197 On 06-February-14 | 280.00 | Put | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 06/01/2014 | R197 On 06-February-14 | 280.01 | Put | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 06/01/2014 | R197 On 06-February-14 | 279.99 | Put | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 06/01/2014 | R201 On 06-February-14 | | | Bond Future | 5.07 | 104.3191 | 5.0731 | 104.3191 | 0.00 |
| 06/01/2014 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 06/01/2014 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 06/01/2014 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 06/01/2014 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 06/01/2014 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 06/01/2014 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 06/01/2014 | R201 On 08-May-14 | | | Bond Future | 4.98 | 105.6909 | 4.9783 | 105.6909 | 0.00 |
| 06/01/2014 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 169 | 0 | 169 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 06/01/2014 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 06/01/2014 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 06/01/2014 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 06/01/2014 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 06/01/2014 | R201 On 07-August-14 | | | Bond Future | 4.61 | 102.7137 | 4.6059 | 102.7137 | 0.00 |
| 06/01/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 06/01/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 06/01/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 06/01/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 06/01/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 06/01/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 06/01/2014 | R202 On 06-February-14 | | | Bond Future | 214.13 | 214.1242 | 214.1281 | 214.1242 | 44,679.00 |
| 06/01/2014 | R202 On 06-February-14 | 208.99 | Call | Bond Future | 5138 | 5 | 5138 | 5 | 0.00 |
| 06/01/2014 | R202 On 06-February-14 | 209.01 | Call | Bond Future | 5118 | 5 | 5118 | 5 | 0.00 |
| 06/01/2014 | R202 On 06-February-14 | 209.00 | Call | Bond Future | 5128 | 5 | 5128 | 5 | 0.00 |
| 06/01/2014 | R202 On 06-February-14 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R202 On 06-February-14 | 209.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R202 On 06-February-14 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | | | Bond Future | 7.05 | 107.1840 | 7.0477 | 107.1840 | 10,389.00 |
| 06/01/2014 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 3 | 0 | 3 | 0 | 16.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.84 | Call | Bond Future | 302 | 0 | 302 | 0 | 13.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 3585 | 4 | 3585 | 4 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.84 | Put | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 06/01/2014 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 2929 | 3 | 2929 | 3 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | | | Bond Future | 7.20 | 104.4333 | 7.1955 | 104.4333 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 683 | 1 | 683 | 1 | 29.00 |
| 06/01/2014 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 71 | 0 | 71 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 1479 | 2 | 1479 | 2 | 16.00 |
| 06/01/2014 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 4523 | 4 | 4523 | 4 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 4493 | 4 | 4493 | 4 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 06/01/2014 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | | | Bond Future | 7.35 | 105.8479 | 7.3501 | 105.8479 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1357 | 1 | 1357 | 1 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 802 | 1 | 802 | 1 | 46.00 |
| 06/01/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 1482 | 1 | 1482 | 1 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 1496 | 1 | 1496 | 1 | 0.00 |
| 06/01/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 06/01/2014 | R203 On 06-November-14 | | | Bond Future | 7.52 | 103.1657 | 7.5203 | 103.1657 | 0.00 |
| 06/01/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 849 | 1 | 849 | 1 | 45.00 |
| 06/01/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 06/01/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 06/01/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 2600 | 3 | 2600 | 3 | 0.00 |
| 06/01/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 2566 | 3 | 2566 | 3 | 0.00 |
| 06/01/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 06/01/2014 | R204 On 06-February-14 | | | Bond Future | 7.30 | 104.0277 | 7.3049 | 104.0277 | 29,549.00 |
| 06/01/2014 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 06/01/2014 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 06/01/2014 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 06/01/2014 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 3815 | 4 | 3815 | 4 | 0.00 |
| 06/01/2014 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 3773 | 4 | 3773 | 4 | 0.00 |
| 06/01/2014 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 3856 | 4 | 3856 | 4 | 0.00 |
| 06/01/2014 | R204 On 08-May-14 | | | Bond Future | 7.44 | 105.3958 | 7.4365 | 105.3958 | 0.00 |
| 06/01/2014 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 06/01/2014 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 06/01/2014 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 140 | 0 | 140 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 5714 | 6 | 5714 | 6 | 0.00 |
| 06/01/2014 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 5753 | 6 | 5753 | 6 | 0.00 |
| 06/01/2014 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | | | Bond Future | 7.57 | 102.7925 | 7.5711 | 102.7925 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 2463 | 3 | 2463 | 3 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 530.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 06/01/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | | | Bond Future | 7.71 | 104.2285 | 7.7079 | 104.2285 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 1380 | 1 | 1380 | 1 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 2972 | 3 | 2972 | 3 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 3874 | 4 | 3874 | 4 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 1993 | 2 | 1993 | 2 | 1,270.00 |
| 06/01/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 3851 | 4 | 3851 | 4 | 0.00 |
| 06/01/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 3898 | 4 | 3898 | 4 | 0.00 |
| 06/01/2014 | R207 On 06-February-14 | | | Bond Future | 7.59 | 98.9835 | 7.5934 | 98.9835 | 22,098.00 |
| 06/01/2014 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 06/01/2014 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 06/01/2014 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 06/01/2014 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 4547 | 4 | 4547 | 4 | 0.00 |
| 06/01/2014 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 4595 | 5 | 4595 | 5 | 0.00 |
| 06/01/2014 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 4499 | 4 | 4499 | 4 | 0.00 |
| 06/01/2014 | R207 On 08-May-14 | | | Bond Future | 7.72 | 100.2852 | 7.7204 | 100.2852 | 0.00 |
| 06/01/2014 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 06/01/2014 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 06/01/2014 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 06/01/2014 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 7241 | 7 | 7241 | 7 | 0.00 |
| 06/01/2014 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 7287 | 7 | 7287 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 7196 | 7 | 7196 | 7 | 0.00 |
| 06/01/2014 | R207 On 07-August-14 | | | Bond Future | 7.85 | 98.0034 | 7.8497 | 98.0034 | 0.00 |
| 06/01/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 06/01/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 06/01/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 2149 | 2 | 2149 | 2 | 0.00 |
| 06/01/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 06/01/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 06/01/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 06/01/2014 | R207 On 06-November-14 | | | Bond Future | 7.97 | 99.3726 | 7.9744 | 99.3726 | 0.00 |
| 06/01/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 06/01/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 06/01/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 06/01/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 4468 | 4 | 4468 | 4 | 0.00 |
| 06/01/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 4441 | 4 | 4441 | 4 | 0.00 |
| 06/01/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 4414 | 4 | 4414 | 4 | 0.00 |
| 06/01/2014 | R208 On 06-February-14 | | | Bond Future | 7.76 | 97.0906 | 7.7553 | 97.0906 | 11,157.00 |
| 06/01/2014 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 06/01/2014 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 06/01/2014 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 06/01/2014 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 5450 | 5 | 5450 | 5 | 0.00 |
| 06/01/2014 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 5395 | 5 | 5395 | 5 | 0.00 |
| 06/01/2014 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 5505 | 5 | 5505 | 5 | 0.00 |
| 06/01/2014 | R208 On 08-May-14 | | | Bond Future | 7.87 | 94.9715 | 7.8684 | 94.9715 | 0.00 |
| 06/01/2014 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 06/01/2014 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 06/01/2014 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 06/01/2014 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 8529 | 8 | 8529 | 8 | 0.00 |
| 06/01/2014 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 8423 | 8 | 8423 | 8 | 0.00 |
| 06/01/2014 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 8476 | 8 | 8476 | 8 | 0.00 |
| 06/01/2014 | R208 On 07-August-14 | | | Bond Future | 7.98 | 96.2579 | 7.9817 | 96.2579 | 0.00 |
| 06/01/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 06/01/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 3451 | 3 | 3451 | 3 | 0.00 |
| 06/01/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 06/01/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 2009 | 2 | 2009 | 2 | 630.00 |
| 06/01/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 06/01/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 06/01/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | | | Bond Future | 8.10 | 94.2059 | 8.0962 | 94.2059 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 4137 | 4 | 4137 | 4 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 4883 | 5 | 4883 | 5 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 2258 | 2 | 2258 | 2 | 1,520.00 |
| 06/01/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 4915 | 5 | 4915 | 5 | 0.00 |
| 06/01/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 4851 | 5 | 4851 | 5 | 0.00 |
| 06/01/2014 | R209 On 06-February-14 | | | Bond Future | 9.11 | 75.3015 | 9.1141 | 75.3015 | 23,535.00 |
| 06/01/2014 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 06/01/2014 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 06/01/2014 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 06/01/2014 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 4809 | 5 | 4809 | 5 | 0.00 |
| 06/01/2014 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 4673 | 5 | 4673 | 5 | 0.00 |
| 06/01/2014 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 4741 | 5 | 4741 | 5 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | | | Bond Future | 9.21 | 73.1473 | 9.2078 | 73.1473 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.63 | Call | Bond Future | 5068 | 5 | 5068 | 5 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 477 | 1 | 477 | 1 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.50 | Call | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 468 | 0 | 468 | 0 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 5592 | 6 | 5592 | 6 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 8.50 | Call | Bond Future | 1403 | 1 | 1403 | 1 | 640.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.00 | Call | Bond Future | 2707 | 3 | 2707 | 3 | 640.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 460 | 0 | 460 | 0 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 11511 | 11 | 11511 | 11 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.50 | Put | Bond Future | 2444 | 2 | 2444 | 2 | 640.00 |
| 06/01/2014 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 11592 | 12 | 11592 | 12 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.63 | Put | Bond Future | 2093 | 2 | 2093 | 2 | 883.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 11429 | 11 | 11429 | 11 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.00 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 1807 | 2 | 1807 | 2 | 7,262.00 |
| 06/01/2014 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 1594 | 2 | 1594 | 2 | 10,000.00 |
| 06/01/2014 | R209 On 08-May-14 | 8.50 | Put | Bond Future | 6858 | 7 | 6858 | 7 | 0.00 |
| 06/01/2014 | R209 On 07-August-14 | | | Bond Future | 9.30 | 74.1381 | 9.3000 | 74.1381 | 0.00 |
| 06/01/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 06/01/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 3687 | 4 | 3687 | 4 | 0.00 |
| 06/01/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 3624 | 4 | 3624 | 4 | 0.00 |
| 06/01/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 5439 | 5 | 5439 | 5 | 0.00 |
| 06/01/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 5525 | 6 | 5525 | 6 | 0.00 |
| 06/01/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 5482 | 5 | 5482 | 5 | 0.00 |
| 06/01/2014 | R209 On 06-November-14 | | | Bond Future | 9.39 | 72.0289 | 9.3913 | 72.0289 | 0.00 |
| 06/01/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3964 | 4 | 3964 | 4 | 0.00 |
| 06/01/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 06/01/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 06/01/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 6884 | 7 | 6884 | 7 | 0.00 |
| 06/01/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 6794 | 7 | 6794 | 7 | 0.00 |
| 06/01/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 6839 | 7 | 6839 | 7 | 0.00 |
| 06/01/2014 | R210 On 06-February-14 | | | Bond Future | 161.51 | 161.5112 | 161.5139 | 161.5112 | 1,319.00 |
| 06/01/2014 | R210 On 06-February-14 | 161.49 | Call | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 06/01/2014 | R210 On 06-February-14 | 161.51 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 06/01/2014 | R210 On 06-February-14 | 161.50 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 06/01/2014 | R210 On 06-February-14 | 161.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R210 On 06-February-14 | 161.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R210 On 06-February-14 | 161.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R211 On 06-February-14 | | | Bond Future | 129.05 | 129.0542 | 129.0500 | 129.0542 | 2,022.00 |
| 06/01/2014 | R211 On 06-February-14 | 129.01 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 06/01/2014 | R211 On 06-February-14 | 129.00 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 06/01/2014 | R211 On 06-February-14 | 128.99 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 06/01/2014 | R211 On 06-February-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R211 On 06-February-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R211 On 06-February-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R212 On 06-February-14 | | | Bond Future | 131.28 | 131.2777 | 131.2782 | 131.2777 | 21,791.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R212 On 06-February-14 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R212 On 06-February-14 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R212 On 06-February-14 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R212 On 06-February-14 | 132.99 | Put | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 06/01/2014 | R212 On 06-February-14 | 133.01 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 06/01/2014 | R212 On 06-February-14 | 133.00 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 06/01/2014 | R213 On 06-February-14 | | | Bond Future | 8.91 | 86.6352 | 8.9116 | 86.6352 | 21,529.00 |
| 06/01/2014 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 06/01/2014 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 06/01/2014 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 06/01/2014 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 06/01/2014 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 5110 | 5 | 5110 | 5 | 0.00 |
| 06/01/2014 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 5252 | 5 | 5252 | 5 | 0.00 |
| 06/01/2014 | R213 On 08-May-14 | | | Bond Future | 9.01 | 84.2371 | 9.0085 | 84.2371 | 0.00 |
| 06/01/2014 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 521 | 1 | 521 | 1 | 0.00 |
| 06/01/2014 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 512 | 1 | 512 | 1 | 0.00 |
| 06/01/2014 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 06/01/2014 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 11656 | 12 | 11656 | 12 | 0.00 |
| 06/01/2014 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 11736 | 12 | 11736 | 12 | 0.00 |
| 06/01/2014 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 11576 | 12 | 11576 | 12 | 0.00 |
| 06/01/2014 | R213 On 07-August-14 | | | Bond Future | 9.11 | 85.3781 | 9.1052 | 85.3781 | 0.00 |
| 06/01/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 3761 | 4 | 3761 | 4 | 0.00 |
| 06/01/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 3825 | 4 | 3825 | 4 | 0.00 |
| 06/01/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 06/01/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 5700 | 6 | 5700 | 6 | 0.00 |
| 06/01/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 5656 | 6 | 5656 | 6 | 0.00 |
| 06/01/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 5744 | 6 | 5744 | 6 | 0.00 |
| 06/01/2014 | R213 On 06-November-14 | | | Bond Future | 9.20 | 83.0325 | 9.2026 | 83.0325 | 0.00 |
| 06/01/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 06/01/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 4253 | 4 | 4253 | 4 | 0.00 |
| 06/01/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 4222 | 4 | 4222 | 4 | 0.00 |
| 06/01/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 6826 | 7 | 6826 | 7 | 0.00 |
| 06/01/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 6871 | 7 | 6871 | 7 | 0.00 |
| 06/01/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 6782 | 7 | 6782 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2014 | R214 On 06-February-14 | | | Bond Future | 9.21 | 76.1248 | 9.2146 | 76.1248 | 5,455.00 |
| 06/01/2014 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 1189 | 1 | 1189 | 1 | 0.00 |
| 06/01/2014 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 1160 | 1 | 1160 | 1 | 0.00 |
| 06/01/2014 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 06/01/2014 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 06/01/2014 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 06/01/2014 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 06/01/2014 | R214 On 08-May-14 | | | Bond Future | 9.31 | 73.8411 | 9.3060 | 73.8411 | 0.00 |
| 06/01/2014 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 06/01/2014 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 06/01/2014 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 2640 | 3 | 2640 | 3 | 0.00 |
| 06/01/2014 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 06/01/2014 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 5037 | 5 | 5037 | 5 | 0.00 |
| 06/01/2014 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 5085 | 5 | 5085 | 5 | 0.00 |
| 06/01/2014 | R248 On 06-February-14 | | | Bond Future | 9.28 | 98.6865 | 9.2756 | 98.6865 | 12,135.00 |
| 06/01/2014 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 06/01/2014 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 06/01/2014 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 06/01/2014 | R248 On 08-May-14 | | | Bond Future | 9.37 | 95.5625 | 9.3696 | 95.5625 | 1,375.00 |
| 06/01/2014 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2014 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 06/01/2014 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 06/01/2014 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |