



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For March 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 2025 On 08-May-14 | | | Bond Future | 110.86 | 110.8629 | 110.8592 | 110.8629 | 0.00 |
| 18/03/2014 | 2025 On 08-May-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2025 On 08-May-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2025 On 08-May-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2025 On 08-May-14 | 110.99 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 18/03/2014 | 2025 On 08-May-14 | 111.00 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 18/03/2014 | 2025 On 08-May-14 | 111.01 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 18/03/2014 | 2025 On 07-August-14 | | | Bond Future | 111.38 | 111.3833 | 111.3780 | 111.3833 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | 2025 On 07-August-14 | 108.99 | Call | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 18/03/2014 | 2025 On 07-August-14 | 109.01 | Call | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 18/03/2014 | 2025 On 07-August-14 | 109.00 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 18/03/2014 | 2025 On 07-August-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2025 On 07-August-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2025 On 07-August-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 08-May-14 | | | Bond Future | 9.10 | 93.3231 | 9.1010 | 93.3231 | 1,559.00 |
| 18/03/2014 | 2030 On 08-May-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 08-May-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 08-May-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 08-May-14 | 9.01 | Put | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 18/03/2014 | 2030 On 08-May-14 | 9.00 | Put | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 18/03/2014 | 2030 On 08-May-14 | 8.99 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 18/03/2014 | 2030 On 07-August-14 | | | Bond Future | 9.20 | 90.6868 | 9.1969 | 90.6868 | 0.00 |
| 18/03/2014 | 2030 On 07-August-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 07-August-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 07-August-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 07-August-14 | 9.00 | Put | Bond Future | 1511 | 1 | 1511 | 1 | 0.00 |
| 18/03/2014 | 2030 On 07-August-14 | 9.01 | Put | Bond Future | 1434 | 1 | 1434 | 1 | 0.00 |
| 18/03/2014 | 2030 On 07-August-14 | 8.99 | Put | Bond Future | 1589 | 1 | 1589 | 1 | 0.00 |
| 18/03/2014 | 2030 On 06-November-14 | | | Bond Future | 9.28 | 92.0838 | 9.2825 | 92.0838 | 0.00 |
| 18/03/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 18/03/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 18/03/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 18/03/2014 | 2037 On 08-May-14 | | | Bond Future | 9.23 | 95.7477 | 9.2266 | 95.7477 | 5,914.00 |
| 18/03/2014 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 1266 | 2 | 1266 | 2 | 0.00 |
| 18/03/2014 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 1440 | 2 | 1440 | 2 | 0.00 |
| 18/03/2014 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 1353 | 2 | 1353 | 2 | 0.00 |
| 18/03/2014 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2037 On 08-May-14 | 9.37 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | 2037 On 07-August-14 | | | Bond Future | 9.31 | 92.8964 | 9.3148 | 92.8964 | 3,280.00 |
| 18/03/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 2462 | 2 | 2462 | 2 | 0.00 |
| 18/03/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 18/03/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 18/03/2014 | 2037 On 06-November-14 | | | Bond Future | 9.39 | 94.2103 | 9.3934 | 94.2103 | 0.00 |
| 18/03/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 2508 | 3 | 2508 | 3 | 0.00 |
| 18/03/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 2591 | 3 | 2591 | 3 | 0.00 |
| 18/03/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 18/03/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2038 On 08-May-14 | | | Bond Future | 111.00 | 111.0023 | 111.0021 | 111.0023 | 57.00 |
| 18/03/2014 | 2038 On 08-May-14 | 109.00 | Call | Bond Future | 2002 | 2 | 2002 | 2 | 0.00 |
| 18/03/2014 | 2038 On 08-May-14 | 109.01 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 18/03/2014 | 2038 On 08-May-14 | 108.99 | Call | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 18/03/2014 | 2038 On 08-May-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2038 On 08-May-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2038 On 08-May-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2038 On 07-August-14 | | | Bond Future | 111.38 | 111.3845 | 111.3827 | 111.3845 | 0.00 |
| 18/03/2014 | 2038 On 07-August-14 | 106.01 | Call | Bond Future | 5373 | 5 | 5373 | 5 | 0.00 |
| 18/03/2014 | 2038 On 07-August-14 | 106.00 | Call | Bond Future | 5383 | 5 | 5383 | 5 | 0.00 |
| 18/03/2014 | 2038 On 07-August-14 | 105.99 | Call | Bond Future | 5393 | 5 | 5393 | 5 | 0.00 |
| 18/03/2014 | 2038 On 07-August-14 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2038 On 07-August-14 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2038 On 07-August-14 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 08-May-14 | | | Bond Future | 108.19 | 108.1882 | 108.1889 | 108.1882 | 5,218.00 |
| 18/03/2014 | 2046 On 08-May-14 | 104.35 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 18/03/2014 | 2046 On 08-May-14 | 104.36 | Call | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 18/03/2014 | 2046 On 08-May-14 | 104.34 | Call | Bond Future | 3849 | 4 | 3849 | 4 | 0.00 |
| 18/03/2014 | 2046 On 08-May-14 | 104.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 08-May-14 | 104.35 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | 2046 On 08-May-14 | 104.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 07-August-14 | | | Bond Future | 109.79 | 109.7912 | 109.7903 | 109.7912 | 0.00 |
| 18/03/2014 | 2046 On 07-August-14 | 104.44 | Call | Bond Future | 5350 | 5 | 5350 | 5 | 0.00 |
| 18/03/2014 | 2046 On 07-August-14 | 104.45 | Call | Bond Future | 5340 | 5 | 5340 | 5 | 0.00 |
| 18/03/2014 | 2046 On 07-August-14 | 104.43 | Call | Bond Future | 5360 | 5 | 5360 | 5 | 0.00 |
| 18/03/2014 | 2046 On 07-August-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 07-August-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 07-August-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 06-November-14 | | | Bond Future | 110.16 | 110.1588 | 110.1564 | 110.1588 | 0.00 |
| 18/03/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 5726 | 6 | 5726 | 6 | 0.00 |
| 18/03/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 5706 | 6 | 5706 | 6 | 0.00 |
| 18/03/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 5716 | 6 | 5716 | 6 | 0.00 |
| 18/03/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2050 On 08-May-14 | | | Bond Future | 116.14 | 115.5764 | 116.1382 | 115.5764 | 472.00 |
| 18/03/2014 | 2050 On 08-May-14 | 114.99 | Call | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 18/03/2014 | 2050 On 08-May-14 | 115.01 | Call | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 18/03/2014 | 2050 On 08-May-14 | 115.00 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 18/03/2014 | 2050 On 08-May-14 | 115.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2050 On 08-May-14 | 115.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2050 On 08-May-14 | 114.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2050 On 07-August-14 | | | Bond Future | 116.45 | 115.8857 | 116.4537 | 115.8857 | 0.00 |
| 18/03/2014 | 2050 On 07-August-14 | 112.00 | Call | Bond Future | 4454 | 4 | 4454 | 4 | 0.00 |
| 18/03/2014 | 2050 On 07-August-14 | 111.99 | Call | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 18/03/2014 | 2050 On 07-August-14 | 112.01 | Call | Bond Future | 4444 | 4 | 4444 | 4 | 0.00 |
| 18/03/2014 | 2050 On 07-August-14 | 112.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2050 On 07-August-14 | 112.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 2050 On 07-August-14 | 111.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | 8657 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | AL37 On 08-May-14 | | | Index Future | 409.32 | 409.8690 | 409.3170 | 409.8690 | 0.00 |
| 18/03/2014 | AL37 On 07-August-14 | | | Index Future | 415.33 | 415.8880 | 415.3270 | 415.8880 | 0.00 |
| 18/03/2014 | AL7T On 08-May-14 | | | Index Future | 479.78 | 480.9680 | 479.7840 | 480.9680 | 1.00 |
| 18/03/2014 | AL7T On 07-August-14 | | | Index Future | 486.83 | 488.0310 | 486.8290 | 488.0310 | 0.00 |
| 18/03/2014 | ALBI On 08-May-14 | | | Index Future | 437.21 | 438.1120 | 437.2070 | 438.1120 | 704.00 |
| 18/03/2014 | ALBI On 07-August-14 | | | Index Future | 443.63 | 444.5460 | 443.6270 | 444.5460 | 0.00 |
| 18/03/2014 | ALBI On 06-November-14 | | | Index Future | 450.45 | 451.3830 | 450.4490 | 451.3830 | 0.00 |
| 18/03/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/03/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/03/2014 | EL28 On 08-May-14 | | | Bond Future | 115.60 | 115.6019 | 115.6019 | 115.6019 | 0.00 |
| 18/03/2014 | EL28 On 08-May-14 | 113.99 | Call | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | EL28 On 08-May-14 | 114.01 | Call | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 18/03/2014 | EL28 On 08-May-14 | 114.00 | Call | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 18/03/2014 | EL28 On 08-May-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | EL28 On 08-May-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | EL28 On 08-May-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | EL28 On 07-August-14 | | | Bond Future | 117.31 | 117.3150 | 117.3133 | 117.3150 | 0.00 |
| 18/03/2014 | EL28 On 07-August-14 | 114.01 | Call | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 18/03/2014 | EL28 On 07-August-14 | 114.00 | Call | Bond Future | 3313 | 3 | 3313 | 3 | 0.00 |
| 18/03/2014 | EL28 On 07-August-14 | 113.99 | Call | Bond Future | 3323 | 3 | 3323 | 3 | 0.00 |
| 18/03/2014 | EL28 On 07-August-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | EL28 On 07-August-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | EL28 On 07-August-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 08-May-14 | | | Bond Future | 9.84 | 81.2946 | 9.8406 | 81.2946 | 6,292.00 |
| 18/03/2014 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 18/03/2014 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 18/03/2014 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 18/03/2014 | ES33 On 07-August-14 | | | Bond Future | 9.95 | 82.3807 | 9.9468 | 82.3807 | 0.00 |
| 18/03/2014 | ES33 On 07-August-14 | 10.16 | Call | Bond Future | 1491 | 2 | 1491 | 2 | 0.00 |
| 18/03/2014 | ES33 On 07-August-14 | 10.15 | Call | Bond Future | 1422 | 2 | 1422 | 2 | 0.00 |
| 18/03/2014 | ES33 On 07-August-14 | 10.14 | Call | Bond Future | 1353 | 2 | 1353 | 2 | 0.00 |
| 18/03/2014 | ES33 On 07-August-14 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 07-August-14 | 10.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 07-August-14 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 06-November-14 | | | Bond Future | 10.05 | 79.8653 | 10.0511 | 79.8653 | 0.00 |
| 18/03/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 18/03/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 18/03/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 18/03/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 08-May-14 | | | GOVI | 436.19 | 437.0490 | 436.1920 | 437.0490 | 310.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 58080 | 5 | 58080 | 5 | 0.00 |
| 18/03/2014 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 58180 | 5 | 58180 | 5 | 0.00 |
| 18/03/2014 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 57980 | 5 | 57980 | 5 | 0.00 |
| 18/03/2014 | GOVI On 07-August-14 | | | GOVI | 442.60 | 443.4670 | 442.5960 | 443.4670 | 175.00 |
| 18/03/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 173940 | 17 | 173940 | 17 | 0.00 |
| 18/03/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 174140 | 17 | 174140 | 17 | 0.00 |
| 18/03/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 174040 | 17 | 174040 | 17 | 0.00 |
| 18/03/2014 | GOVI On 06-November-14 | | | GOVI | 449.40 | 450.2880 | 449.4020 | 450.2880 | 0.00 |
| 18/03/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 4120 | 1 | 4120 | 1 | 0.00 |
| 18/03/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 3920 | 1 | 3920 | 1 | 0.00 |
| 18/03/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 4020 | 1 | 4020 | 1 | 0.00 |
| 18/03/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/03/2014 | IGOV On 08-May-14 | | | Index Future | 202.08 | 202.0290 | 202.0770 | 202.0290 | 1,266.00 |
| 18/03/2014 | IGOV On 07-August-14 | | | Index Future | 205.07 | 205.0200 | 205.0690 | 205.0200 | 90.00 |
| 18/03/2014 | IGOV On 06-November-14 | | | Index Future | 208.25 | 208.1980 | 208.2470 | 208.1980 | 0.00 |
| 18/03/2014 | ILBI On 08-May-14 | | | Index Future | 547.61 | 547.2350 | 547.6100 | 547.2350 | 0.00 |
| 18/03/2014 | ILBI On 07-August-14 | | | Index Future | 555.52 | 555.1390 | 555.5190 | 555.1390 | 210.00 |
| 18/03/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 18/03/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/03/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/03/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/03/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/03/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/03/2014 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.75 | 94.2600 | 5.7500 | 94.2600 | 3,000.00 |
| 18/03/2014 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 5.87 | 94.1000 | 5.8700 | 94.1000 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | JBAF On 21-May-14 | | | Jibar Tradeable Future | 5.97 | 94.0300 | 5.9700 | 94.0300 | 2,000.00 |
| 18/03/2014 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 6.18 | 93.8300 | 6.1800 | 93.8300 | 2,000.00 |
| 18/03/2014 | JBAF On 16-July-14 | | | Jibar Tradeable Future | 6.30 | 93.7600 | 6.3000 | 93.7600 | 1,300.00 |
| 18/03/2014 | JBAF On 20-August-14 | | | Jibar Tradeable Future | 6.47 | 93.5300 | 6.4700 | 93.5300 | 900.00 |
| 18/03/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.59 | 93.4600 | 6.5900 | 93.4600 | 1,000.00 |
| 18/03/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 7.05 | 92.9300 | 7.0500 | 92.9300 | 0.00 |
| 18/03/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 7.37 | 92.6100 | 7.3700 | 92.6100 | 2,850.00 |
| 18/03/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 7.66 | 92.3300 | 7.6600 | 92.3300 | 5,400.00 |
| 18/03/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.85 | 92.1400 | 7.8500 | 92.1400 | 0.00 |
| 18/03/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 8.02 | 91.9700 | 8.0200 | 91.9700 | 0.00 |
| 18/03/2014 | R023 On 08-May-14 | | | Bond Future | 8.52 | 97.0815 | 8.5203 | 97.0815 | 12,886.00 |
| 18/03/2014 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 18/03/2014 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 18/03/2014 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 18/03/2014 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 5710 | 5 | 5710 | 5 | 0.00 |
| 18/03/2014 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 5770 | 6 | 5770 | 6 | 0.00 |
| 18/03/2014 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 5829 | 6 | 5829 | 6 | 0.00 |
| 18/03/2014 | R023 On 07-August-14 | | | Bond Future | 8.62 | 98.3957 | 8.6236 | 98.3957 | 0.00 |
| 18/03/2014 | R023 On 07-August-14 | 8.49 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 18/03/2014 | R023 On 07-August-14 | 8.51 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 18/03/2014 | R023 On 07-August-14 | 8.50 | Call | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 18/03/2014 | R023 On 07-August-14 | 8.51 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 18/03/2014 | R023 On 07-August-14 | 8.49 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 18/03/2014 | R023 On 07-August-14 | 8.50 | Put | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 18/03/2014 | R023 On 06-November-14 | | | Bond Future | 8.72 | 95.9902 | 8.7248 | 95.9902 | 0.00 |
| 18/03/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 3103 | 3 | 3103 | 3 | 0.00 |
| 18/03/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 18/03/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 18/03/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 3807 | 4 | 3807 | 4 | 0.00 |
| 18/03/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 18/03/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 3837 | 4 | 3837 | 4 | 0.00 |
| 18/03/2014 | R157 On 08-May-14 | | | Bond Future | 7.09 | 110.2301 | 7.0919 | 110.2301 | 24,346.00 |
| 18/03/2014 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R157 On 08-May-14 | 5.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2561 | 3 | 2561 | 3 | 0.00 |
| 18/03/2014 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2575 | 3 | 2575 | 3 | 0.00 |
| 18/03/2014 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 18/03/2014 | R157 On 07-August-14 | | | Bond Future | 7.37 | 111.8498 | 7.3667 | 111.8498 | 13,000.00 |
| 18/03/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 18/03/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 18/03/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 18/03/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 18/03/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 18/03/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 18/03/2014 | R157 On 06-November-14 | | | Bond Future | 7.73 | 106.7576 | 7.7329 | 106.7576 | 0.00 |
| 18/03/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 18/03/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 18/03/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 18/03/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 1350 | 1 | 1350 | 1 | 0.00 |
| 18/03/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 18/03/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | | | Bond Future | 8.64 | 118.4720 | 8.6414 | 118.4720 | 51,559.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.10 | Call | Bond Future | 4495 | 5 | 4495 | 5 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.40 | Call | Bond Future | 1255 | 1 | 1255 | 1 | 1,000.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.75 | Call | Bond Future | 8843 | 9 | 8843 | 9 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 1576 | 2 | 1576 | 2 | 900.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 5433 | 6 | 5433 | 6 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.80 | Call | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 860 | 1 | 860 | 1 | 10,000.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.75 | Call | Bond Future | 2603 | 3 | 2603 | 3 | 6,000.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 61 | 0 | 61 | 0 | 1,933.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.40 | Put | Bond Future | 3291 | 3 | 3291 | 3 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 13826 | 14 | 13826 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 2763 | 3 | 2763 | 3 | 1,933.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 13924 | 14 | 13924 | 14 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.10 | Put | Bond Future | 764 | 1 | 764 | 1 | 1,500.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 975 | 1 | 975 | 1 | 400.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.75 | Put | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 10149 | 10 | 10149 | 10 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 518 | 0 | 518 | 0 | 10,000.00 |
| 18/03/2014 | R186 On 08-May-14 | 8.80 | Put | Bond Future | 1533 | 1 | 1533 | 1 | 900.00 |
| 18/03/2014 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 14021 | 14 | 14021 | 14 | 0.00 |
| 18/03/2014 | R186 On 08-May-14 | 9.75 | Put | Bond Future | 111 | 0 | 111 | 0 | 6,000.00 |
| 18/03/2014 | R186 On 07-August-14 | | | Bond Future | 8.73 | 114.9195 | 8.7347 | 114.9195 | 100.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 4352 | 5 | 4352 | 5 | 0.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 5609 | 5 | 5609 | 5 | 0.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 5721 | 6 | 5721 | 6 | 0.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 5665 | 6 | 5665 | 6 | 0.00 |
| 18/03/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 2856 | 3 | 2856 | 3 | 840.00 |
| 18/03/2014 | R186 On 06-November-14 | | | Bond Future | 8.82 | 116.6892 | 8.8220 | 116.6892 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 6190 | 6 | 6190 | 6 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 2420 | 3 | 2420 | 3 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 2474 | 3 | 2474 | 3 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 2447 | 3 | 2447 | 3 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 7989 | 8 | 7989 | 8 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 8047 | 8 | 8047 | 8 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 7931 | 8 | 7931 | 8 | 0.00 |
| 18/03/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 3461 | 3 | 3461 | 3 | 2,010.00 |
| 18/03/2014 | R197 On 08-May-14 | | | Bond Future | 275.51 | 275.5179 | 275.5082 | 275.5179 | 1,912.00 |
| 18/03/2014 | R197 On 08-May-14 | 250.01 | Call | Bond Future | 25498 | 26 | 25498 | 26 | 0.00 |
| 18/03/2014 | R197 On 08-May-14 | 249.99 | Call | Bond Future | 25518 | 26 | 25518 | 26 | 0.00 |
| 18/03/2014 | R197 On 08-May-14 | 250.00 | Call | Bond Future | 25508 | 26 | 25508 | 26 | 0.00 |
| 18/03/2014 | R197 On 08-May-14 | 249.99 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R197 On 08-May-14 | 250.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R197 On 08-May-14 | 250.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R197 On 07-August-14 | | | Bond Future | 273.78 | 273.7972 | 273.7834 | 273.7972 | 0.00 |
| 18/03/2014 | R197 On 07-August-14 | 270.00 | Call | Bond Future | 3783 | 4 | 3783 | 4 | 0.00 |
| 18/03/2014 | R197 On 07-August-14 | 269.99 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 18/03/2014 | R197 On 07-August-14 | 270.01 | Call | Bond Future | 3773 | 4 | 3773 | 4 | 0.00 |
| 18/03/2014 | R197 On 07-August-14 | 270.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R197 On 07-August-14 | 270.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R197 On 07-August-14 | 269.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R201 On 08-May-14 | | | Bond Future | 6.67 | 104.6624 | 6.6654 | 104.6624 | 0.00 |
| 18/03/2014 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 18/03/2014 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 18/03/2014 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 18/03/2014 | R201 On 07-August-14 | | | Bond Future | 7.13 | 101.7891 | 7.1294 | 101.7891 | 0.00 |
| 18/03/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 18/03/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 18/03/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 18/03/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 18/03/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 18/03/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 18/03/2014 | R202 On 08-May-14 | | | Bond Future | 214.15 | 214.1482 | 214.1457 | 214.1482 | 44,663.00 |
| 18/03/2014 | R202 On 08-May-14 | 215.01 | Call | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 18/03/2014 | R202 On 08-May-14 | 215.00 | Call | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 18/03/2014 | R202 On 08-May-14 | 214.99 | Call | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 18/03/2014 | R202 On 08-May-14 | 215.00 | Put | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 18/03/2014 | R202 On 08-May-14 | 215.01 | Put | Bond Future | 3892 | 4 | 3892 | 4 | 0.00 |
| 18/03/2014 | R202 On 08-May-14 | 214.99 | Put | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 18/03/2014 | R202 On 07-August-14 | | | Bond Future | 214.23 | 214.2390 | 214.2331 | 214.2390 | 0.00 |
| 18/03/2014 | R202 On 07-August-14 | 207.99 | Call | Bond Future | 9260 | 9 | 9260 | 9 | 0.00 |
| 18/03/2014 | R202 On 07-August-14 | 208.00 | Call | Bond Future | 9254 | 9 | 9254 | 9 | 0.00 |
| 18/03/2014 | R202 On 07-August-14 | 208.01 | Call | Bond Future | 9247 | 9 | 9247 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R202 On 07-August-14 | 208.00 | Put | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 18/03/2014 | R202 On 07-August-14 | 208.01 | Put | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 18/03/2014 | R202 On 07-August-14 | 207.99 | Put | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | | | Bond Future | 7.81 | 102.6760 | 7.8106 | 102.6760 | 16,949.00 |
| 18/03/2014 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 39 | 0 | 39 | 0 | 29.00 |
| 18/03/2014 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 266 | 0 | 266 | 0 | 16.00 |
| 18/03/2014 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 6265 | 6 | 6265 | 6 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1472 | 1 | 1472 | 1 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 6202 | 6 | 6202 | 6 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |
| 18/03/2014 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 6234 | 6 | 6234 | 6 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | | | Bond Future | 7.98 | 104.1846 | 7.9787 | 104.1846 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 188 | 0 | 188 | 0 | 46.00 |
| 18/03/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 2294 | 2 | 2294 | 2 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 18/03/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 18/03/2014 | R203 On 06-November-14 | | | Bond Future | 8.16 | 101.6241 | 8.1551 | 101.6241 | 0.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 381 | 0 | 381 | 0 | 14.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 317 | 0 | 317 | 0 | 45.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 3371 | 3 | 3371 | 3 | 0.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 3670 | 4 | 3670 | 4 | 0.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 3627 | 4 | 3627 | 4 | 0.00 |
| 18/03/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 18/03/2014 | R204 On 08-May-14 | | | Bond Future | 8.05 | 103.0484 | 8.0458 | 103.0484 | 31,051.00 |
| 18/03/2014 | R204 On 08-May-14 | 6.05 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 7875 | 8 | 7875 | 8 | 0.00 |
| 18/03/2014 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 7958 | 8 | 7958 | 8 | 0.00 |
| 18/03/2014 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 7917 | 8 | 7917 | 8 | 0.00 |
| 18/03/2014 | R204 On 07-August-14 | | | Bond Future | 8.19 | 100.5295 | 8.1903 | 100.5295 | 300.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 2389 | 2 | 2389 | 2 | 530.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 18/03/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | | | Bond Future | 8.33 | 102.0774 | 8.3310 | 102.0774 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 430 | 0 | 430 | 0 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 5089 | 5 | 5089 | 5 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 2590 | 3 | 2590 | 3 | 1,270.00 |
| 18/03/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 5059 | 5 | 5059 | 5 | 0.00 |
| 18/03/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 18/03/2014 | R207 On 08-May-14 | | | Bond Future | 8.32 | 97.7533 | 8.3158 | 97.7533 | 19,048.00 |
| 18/03/2014 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 9707 | 10 | 9707 | 10 | 0.00 |
| 18/03/2014 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 9756 | 10 | 9756 | 10 | 0.00 |
| 18/03/2014 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 9659 | 10 | 9659 | 10 | 0.00 |
| 18/03/2014 | R207 On 07-August-14 | | | Bond Future | 8.45 | 95.5485 | 8.4529 | 95.5485 | 100.00 |
| 18/03/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 18/03/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 18/03/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 645 | 1 | 645 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 18/03/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 3851 | 4 | 3851 | 4 | 0.00 |
| 18/03/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 18/03/2014 | R207 On 06-November-14 | | | Bond Future | 8.58 | 97.0200 | 8.5796 | 97.0200 | 0.00 |
| 18/03/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 18/03/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 18/03/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 18/03/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 5697 | 6 | 5697 | 6 | 0.00 |
| 18/03/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 5662 | 6 | 5662 | 6 | 0.00 |
| 18/03/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 5628 | 6 | 5628 | 6 | 0.00 |
| 18/03/2014 | R208 On 08-May-14 | | | Bond Future | 8.44 | 92.2927 | 8.4390 | 92.2927 | 11,730.00 |
| 18/03/2014 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 11224 | 11 | 11224 | 11 | 0.00 |
| 18/03/2014 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 11112 | 11 | 11112 | 11 | 0.00 |
| 18/03/2014 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 11168 | 11 | 11168 | 11 | 0.00 |
| 18/03/2014 | R208 On 07-August-14 | | | Bond Future | 8.56 | 93.6490 | 8.5577 | 93.6490 | 100.00 |
| 18/03/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 18/03/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 1497 | 2 | 1497 | 2 | 0.00 |
| 18/03/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 18/03/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 18/03/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 2815 | 3 | 2815 | 3 | 630.00 |
| 18/03/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 4401 | 4 | 4401 | 4 | 0.00 |
| 18/03/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 4363 | 4 | 4363 | 4 | 0.00 |
| 18/03/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 4438 | 4 | 4438 | 4 | 0.00 |
| 18/03/2014 | R208 On 06-November-14 | | | Bond Future | 8.67 | 91.6918 | 8.6730 | 91.6918 | 0.00 |
| 18/03/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 18/03/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 18/03/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 18/03/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 2294 | 2 | 2294 | 2 | 0.00 |
| 18/03/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 6498 | 6 | 6498 | 6 | 0.00 |
| 18/03/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 3084 | 3 | 3084 | 3 | 1,520.00 |
| 18/03/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 6538 | 6 | 6538 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 6458 | 6 | 6458 | 6 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | | | Bond Future | 9.16 | 73.6511 | 9.1561 | 73.6511 | 25,078.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.63 | Call | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.50 | Call | Bond Future | 3466 | 4 | 3466 | 4 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 5270 | 5 | 5270 | 5 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 4730 | 5 | 4730 | 5 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 8.50 | Call | Bond Future | 435 | 0 | 435 | 0 | 640.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.00 | Call | Bond Future | 1493 | 2 | 1493 | 2 | 640.00 |
| 18/03/2014 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 10617 | 10 | 10617 | 10 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 10795 | 11 | 10795 | 11 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.63 | Put | Bond Future | 753 | 1 | 753 | 1 | 883.00 |
| 18/03/2014 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 10706 | 11 | 10706 | 11 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.50 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 640.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.00 | Put | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 567 | 1 | 567 | 1 | 7,262.00 |
| 18/03/2014 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 443 | 0 | 443 | 0 | 10,000.00 |
| 18/03/2014 | R209 On 08-May-14 | 8.50 | Put | Bond Future | 5512 | 5 | 5512 | 5 | 0.00 |
| 18/03/2014 | R209 On 07-August-14 | | | Bond Future | 9.24 | 74.7334 | 9.2351 | 74.7334 | 100.00 |
| 18/03/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 2793 | 3 | 2793 | 3 | 0.00 |
| 18/03/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 2825 | 3 | 2825 | 3 | 0.00 |
| 18/03/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 18/03/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 4110 | 4 | 4110 | 4 | 0.00 |
| 18/03/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 4195 | 4 | 4195 | 4 | 0.00 |
| 18/03/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 4152 | 4 | 4152 | 4 | 0.00 |
| 18/03/2014 | R209 On 06-November-14 | | | Bond Future | 9.31 | 72.7369 | 9.3101 | 72.7369 | 0.00 |
| 18/03/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3416 | 4 | 3416 | 4 | 0.00 |
| 18/03/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3446 | 4 | 3446 | 4 | 0.00 |
| 18/03/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 3477 | 4 | 3477 | 4 | 0.00 |
| 18/03/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 5760 | 6 | 5760 | 6 | 0.00 |
| 18/03/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 5671 | 6 | 5671 | 6 | 0.00 |
| 18/03/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 5715 | 6 | 5715 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R210 On 08-May-14 | | | Bond Future | 160.60 | 160.5985 | 160.5951 | 160.5985 | 719.00 |
| 18/03/2014 | R210 On 08-May-14 | 160.00 | Call | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 18/03/2014 | R210 On 08-May-14 | 160.01 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 18/03/2014 | R210 On 08-May-14 | 159.99 | Call | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 18/03/2014 | R210 On 08-May-14 | 159.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R210 On 08-May-14 | 160.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R210 On 08-May-14 | 160.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R210 On 07-August-14 | | | Bond Future | 162.97 | 162.9779 | 162.9721 | 162.9779 | 0.00 |
| 18/03/2014 | R210 On 07-August-14 | 159.00 | Call | Bond Future | 3972 | 4 | 3972 | 4 | 0.00 |
| 18/03/2014 | R210 On 07-August-14 | 159.01 | Call | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 18/03/2014 | R210 On 07-August-14 | 158.99 | Call | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 18/03/2014 | R210 On 07-August-14 | 159.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R210 On 07-August-14 | 159.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R210 On 07-August-14 | 158.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R211 On 08-May-14 | | | Bond Future | 127.32 | 127.3390 | 127.3219 | 127.3390 | 390.00 |
| 18/03/2014 | R211 On 08-May-14 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R211 On 08-May-14 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R211 On 08-May-14 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R211 On 08-May-14 | 130.00 | Put | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 18/03/2014 | R211 On 08-May-14 | 130.01 | Put | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 18/03/2014 | R211 On 08-May-14 | 129.99 | Put | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 18/03/2014 | R211 On 07-August-14 | | | Bond Future | 127.65 | 127.6680 | 127.6488 | 127.6680 | 0.00 |
| 18/03/2014 | R211 On 07-August-14 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R211 On 07-August-14 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R211 On 07-August-14 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R211 On 07-August-14 | 128.00 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 18/03/2014 | R211 On 07-August-14 | 128.01 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 18/03/2014 | R211 On 07-August-14 | 127.99 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 18/03/2014 | R212 On 08-May-14 | | | Bond Future | 129.75 | 129.7524 | 129.7474 | 129.7524 | 21,797.00 |
| 18/03/2014 | R212 On 08-May-14 | 132.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R212 On 08-May-14 | 132.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R212 On 08-May-14 | 131.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R212 On 08-May-14 | 132.00 | Put | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 18/03/2014 | R212 On 08-May-14 | 132.01 | Put | Bond Future | 2263 | 2 | 2263 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R212 On 08-May-14 | 131.99 | Put | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 18/03/2014 | R212 On 07-August-14 | | | Bond Future | 129.96 | 129.9651 | 129.9581 | 129.9651 | 0.00 |
| 18/03/2014 | R212 On 07-August-14 | 128.99 | Call | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 18/03/2014 | R212 On 07-August-14 | 129.01 | Call | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 18/03/2014 | R212 On 07-August-14 | 129.00 | Call | Bond Future | 958 | 1 | 958 | 1 | 0.00 |
| 18/03/2014 | R212 On 07-August-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R212 On 07-August-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R212 On 07-August-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R213 On 08-May-14 | | | Bond Future | 9.06 | 83.9463 | 9.0647 | 83.9463 | 21,705.00 |
| 18/03/2014 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 18/03/2014 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 18/03/2014 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 18/03/2014 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 11573 | 11 | 11573 | 11 | 0.00 |
| 18/03/2014 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 11662 | 11 | 11662 | 11 | 0.00 |
| 18/03/2014 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 11484 | 11 | 11484 | 11 | 0.00 |
| 18/03/2014 | R213 On 07-August-14 | | | Bond Future | 9.15 | 85.1797 | 9.1501 | 85.1797 | 0.00 |
| 18/03/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 18/03/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 2389 | 2 | 2389 | 2 | 0.00 |
| 18/03/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 18/03/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 4595 | 4 | 4595 | 4 | 0.00 |
| 18/03/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 4549 | 4 | 4549 | 4 | 0.00 |
| 18/03/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 4641 | 5 | 4641 | 5 | 0.00 |
| 18/03/2014 | R213 On 06-November-14 | | | Bond Future | 9.23 | 82.9490 | 9.2328 | 82.9490 | 0.00 |
| 18/03/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 18/03/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 3157 | 3 | 3157 | 3 | 0.00 |
| 18/03/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 18/03/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 5950 | 6 | 5950 | 6 | 0.00 |
| 18/03/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 5996 | 6 | 5996 | 6 | 0.00 |
| 18/03/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 5904 | 6 | 5904 | 6 | 0.00 |
| 18/03/2014 | R214 On 08-May-14 | | | Bond Future | 9.24 | 74.4740 | 9.2403 | 74.4740 | 5,055.00 |
| 18/03/2014 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 18/03/2014 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 18/03/2014 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 18/03/2014 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 3113 | 3 | 3113 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 3062 | 3 | 3062 | 3 | 0.00 |
| 18/03/2014 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 18/03/2014 | R214 On 07-August-14 | | | Bond Future | 9.32 | 75.4751 | 9.3180 | 75.4751 | 0.00 |
| 18/03/2014 | R214 On 07-August-14 | 9.56 | Call | Bond Future | 4440 | 5 | 4440 | 5 | 0.00 |
| 18/03/2014 | R214 On 07-August-14 | 9.54 | Call | Bond Future | 4358 | 4 | 4358 | 4 | 0.00 |
| 18/03/2014 | R214 On 07-August-14 | 9.55 | Call | Bond Future | 4399 | 5 | 4399 | 5 | 0.00 |
| 18/03/2014 | R214 On 07-August-14 | 9.56 | Put | Bond Future | 2662 | 3 | 2662 | 3 | 0.00 |
| 18/03/2014 | R214 On 07-August-14 | 9.54 | Put | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 18/03/2014 | R214 On 07-August-14 | 9.55 | Put | Bond Future | 2693 | 3 | 2693 | 3 | 0.00 |
| 18/03/2014 | R214 On 06-November-14 | | | Bond Future | 9.39 | 73.3498 | 9.3931 | 73.3498 | 0.00 |
| 18/03/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 5504 | 6 | 5504 | 6 | 0.00 |
| 18/03/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 5543 | 6 | 5543 | 6 | 0.00 |
| 18/03/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 5582 | 6 | 5582 | 6 | 0.00 |
| 18/03/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 3683 | 4 | 3683 | 4 | 0.00 |
| 18/03/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 3651 | 4 | 3651 | 4 | 0.00 |
| 18/03/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 18/03/2014 | R248 On 08-May-14 | | | Bond Future | 9.32 | 96.1931 | 9.3219 | 96.1931 | 13,515.00 |
| 18/03/2014 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 2705 | 2 | 2705 | 2 | 0.00 |
| 18/03/2014 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 2603 | 2 | 2603 | 2 | 0.00 |
| 18/03/2014 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 2807 | 2 | 2807 | 2 | 0.00 |
| 18/03/2014 | R248 On 07-August-14 | | | Bond Future | 9.40 | 97.4852 | 9.4027 | 97.4852 | 0.00 |
| 18/03/2014 | R248 On 07-August-14 | 9.65 | Call | Bond Future | 2308 | 3 | 2308 | 3 | 0.00 |
| 18/03/2014 | R248 On 07-August-14 | 9.66 | Call | Bond Future | 2400 | 3 | 2400 | 3 | 0.00 |
| 18/03/2014 | R248 On 07-August-14 | 9.64 | Call | Bond Future | 2217 | 3 | 2217 | 3 | 0.00 |
| 18/03/2014 | R248 On 07-August-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 07-August-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 07-August-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 06-November-14 | | | Bond Future | 9.48 | 94.5611 | 9.4809 | 94.5611 | 0.00 |
| 18/03/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 2200 | 3 | 2200 | 3 | 0.00 |
| 18/03/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 2380 | 3 | 2380 | 3 | 0.00 |
| 18/03/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 2290 | 3 | 2290 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/03/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/03/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |