



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 1386 On 28-February-31 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 2025 On 06-November-14 | | | Bond Future | 118.02 | 118.0200 | 118.0201 | 118.0200 | 16.00 |
| 03/11/2014 | 2025 On 06-November-14 | 116.99 | Call | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 03/11/2014 | 2025 On 06-November-14 | 117.01 | Call | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 03/11/2014 | 2025 On 06-November-14 | 117.00 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 03/11/2014 | 2025 On 06-November-14 | 116.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 06-November-14 | 117.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 06-November-14 | 117.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 05-February-15 | | | Bond Future | 118.70 | 118.7030 | 118.7021 | 118.7030 | 0.00 |
| 03/11/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 03/11/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 03/11/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 03/11/2014 | 2025 On 07-May-15 | | | Bond Future | 120.74 | 120.7390 | 120.7350 | 120.7390 | 0.00 |
| 03/11/2014 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 03/11/2014 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 03/11/2014 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 03/11/2014 | 2030 On 06-November-14 | | | Bond Future | 8.35 | 99.5772 | 8.3484 | 99.5772 | 4,181.00 |
| 03/11/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 5154 | 5 | 5154 | 5 | 0.00 |
| 03/11/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 5308 | 6 | 5308 | 6 | 0.00 |
| 03/11/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 5231 | 6 | 5231 | 6 | 0.00 |
| 03/11/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2030 On 05-February-15 | | | Bond Future | 8.41 | 97.1105 | 8.4084 | 97.1105 | 477.00 |
| 03/11/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 6508 | 7 | 6508 | 7 | 0.00 |
| 03/11/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 6657 | 7 | 6657 | 7 | 0.00 |
| 03/11/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 6582 | 7 | 6582 | 7 | 0.00 |
| 03/11/2014 | 2030 On 05-February-15 | 9.24 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2030 On 07-May-15 | | | Bond Future | 8.45 | 98.7662 | 8.4548 | 98.7662 | 0.00 |
| 03/11/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 2275 | 3 | 2275 | 3 | 0.00 |
| 03/11/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 2431 | 3 | 2431 | 3 | 0.00 |
| 03/11/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 2353 | 3 | 2353 | 3 | 0.00 |
| 03/11/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-November-14 | | | Bond Future | 8.50 | 99.0495 | 8.5036 | 99.0495 | 0.00 |
| 03/11/2014 | 2032 On 06-November-14 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-November-14 | 8.51 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-November-14 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-November-14 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-November-14 | 8.49 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-November-14 | 8.50 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 03/11/2014 | 2032 On 05-February-15 | | | Bond Future | 8.57 | 100.5815 | 8.5665 | 100.5815 | 2.00 |
| 03/11/2014 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 582 | 0 | 582 | 0 | 0.00 |
| 03/11/2014 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 494 | 0 | 494 | 0 | 0.00 |
| 03/11/2014 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 670 | 0 | 670 | 0 | 0.00 |
| 03/11/2014 | 2032 On 07-May-15 | | | Bond Future | 8.61 | 98.1378 | 8.6135 | 98.1378 | 0.00 |
| 03/11/2014 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 984 | 1 | 984 | 1 | 0.00 |
| 03/11/2014 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 897 | 0 | 897 | 0 | 0.00 |
| 03/11/2014 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 1071 | 1 | 1071 | 1 | 0.00 |
| 03/11/2014 | 2032 On 06-August-15 | | | Bond Future | 8.65 | 99.9581 | 8.6464 | 99.9581 | 0.00 |
| 03/11/2014 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2032 On 06-August-15 | 8.49 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 03/11/2014 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 03/11/2014 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 03/11/2014 | 2037 On 06-November-14 | | | Bond Future | 8.62 | 101.6282 | 8.6184 | 101.6282 | 8,898.00 |
| 03/11/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 9621 | 10 | 9621 | 10 | 0.00 |
| 03/11/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 9703 | 10 | 9703 | 10 | 0.00 |
| 03/11/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 9786 | 10 | 9786 | 10 | 0.00 |
| 03/11/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 05-February-15 | | | Bond Future | 8.68 | 98.9428 | 8.6775 | 98.9428 | 5,098.00 |
| 03/11/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 7343 | 8 | 7343 | 8 | 0.00 |
| 03/11/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 7428 | 8 | 7428 | 8 | 0.00 |
| 03/11/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 7513 | 8 | 7513 | 8 | 0.00 |
| 03/11/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 07-May-15 | | | Bond Future | 8.72 | 100.6299 | 8.7245 | 100.6299 | 500.00 |
| 03/11/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 2473 | 3 | 2473 | 3 | 0.00 |
| 03/11/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 03/11/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 2565 | 3 | 2565 | 3 | 0.00 |
| 03/11/2014 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-August-15 | | | Bond Future | 8.76 | 98.2353 | 8.7599 | 98.2353 | 0.00 |
| 03/11/2014 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 03/11/2014 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 06-November-14 | | | Bond Future | 125.30 | 125.2974 | 125.2978 | 125.2974 | 1,509.00 |
| 03/11/2014 | 2038 On 06-November-14 | 119.99 | Call | Bond Future | 5308 | 5 | 5308 | 5 | 0.00 |
| 03/11/2014 | 2038 On 06-November-14 | 120.01 | Call | Bond Future | 5288 | 5 | 5288 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | 2038 On 06-November-14 | 120.00 | Call | Bond Future | 5298 | 5 | 5298 | 5 | 0.00 |
| 03/11/2014 | 2038 On 06-November-14 | 119.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 06-November-14 | 120.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 06-November-14 | 120.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 05-February-15 | | | Bond Future | 125.95 | 125.9495 | 125.9486 | 125.9495 | 982.00 |
| 03/11/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 03/11/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 03/11/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 2959 | 3 | 2959 | 3 | 0.00 |
| 03/11/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 07-May-15 | | | Bond Future | 128.11 | 128.1097 | 128.1058 | 128.1097 | 0.00 |
| 03/11/2014 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 03/11/2014 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 1106 | 1 | 1106 | 1 | 0.00 |
| 03/11/2014 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 03/11/2014 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-November-14 | | | Bond Future | 8.71 | 103.3374 | 8.7083 | 103.3374 | 2,870.00 |
| 03/11/2014 | 2044 On 06-November-14 | 8.99 | Call | Bond Future | 2906 | 3 | 2906 | 3 | 0.00 |
| 03/11/2014 | 2044 On 06-November-14 | 9.00 | Call | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 03/11/2014 | 2044 On 06-November-14 | 9.01 | Call | Bond Future | 3106 | 4 | 3106 | 4 | 0.00 |
| 03/11/2014 | 2044 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 05-February-15 | | | Bond Future | 8.77 | 100.5533 | 8.7656 | 100.5533 | 132.00 |
| 03/11/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 2498 | 3 | 2498 | 3 | 0.00 |
| 03/11/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 2398 | 3 | 2398 | 3 | 0.00 |
| 03/11/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 2297 | 3 | 2297 | 3 | 0.00 |
| 03/11/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 07-May-15 | | | Bond Future | 8.81 | 102.2678 | 8.8116 | 102.2678 | 0.00 |
| 03/11/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 2016 | 3 | 2016 | 3 | 0.00 |
| 03/11/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 03/11/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-August-15 | | | Bond Future | 8.85 | 99.7783 | 8.8468 | 99.7783 | 0.00 |
| 03/11/2014 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 03/11/2014 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 897 | 0 | 897 | 0 | 0.00 |
| 03/11/2014 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 03/11/2014 | 2046 On 06-November-14 | | | Bond Future | 125.03 | 124.4701 | 125.0301 | 124.4701 | 5,389.00 |
| 03/11/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 20600 | 20 | 20600 | 20 | 0.00 |
| 03/11/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 20580 | 20 | 20580 | 20 | 0.00 |
| 03/11/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 20590 | 20 | 20590 | 20 | 0.00 |
| 03/11/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 05-February-15 | | | Bond Future | 126.98 | 126.4106 | 126.9786 | 126.4106 | 0.00 |
| 03/11/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 2989 | 2 | 2989 | 2 | 0.00 |
| 03/11/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 2969 | 2 | 2969 | 2 | 0.00 |
| 03/11/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 2979 | 2 | 2979 | 2 | 0.00 |
| 03/11/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 07-May-15 | | | Bond Future | 127.78 | 127.2012 | 127.7757 | 127.2012 | 0.00 |
| 03/11/2014 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 766 | 0 | 766 | 0 | 0.00 |
| 03/11/2014 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 776 | 0 | 776 | 0 | 0.00 |
| 03/11/2014 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 786 | 0 | 786 | 0 | 0.00 |
| 03/11/2014 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 06-November-14 | | | Bond Future | 133.84 | 133.1880 | 133.8442 | 133.1880 | 2,352.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | 2050 On 06-November-14 | 126.00 | Call | Bond Future | 7844 | 7 | 7844 | 7 | 0.00 |
| 03/11/2014 | 2050 On 06-November-14 | 126.01 | Call | Bond Future | 7834 | 7 | 7834 | 7 | 0.00 |
| 03/11/2014 | 2050 On 06-November-14 | 125.99 | Call | Bond Future | 7854 | 7 | 7854 | 7 | 0.00 |
| 03/11/2014 | 2050 On 06-November-14 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 06-November-14 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 06-November-14 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 05-February-15 | | | Bond Future | 134.48 | 133.8161 | 134.4816 | 133.8161 | 288.00 |
| 03/11/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 4492 | 4 | 4492 | 4 | 0.00 |
| 03/11/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 03/11/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 4482 | 4 | 4482 | 4 | 0.00 |
| 03/11/2014 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 07-May-15 | | | Bond Future | 136.78 | 136.1112 | 136.7847 | 136.1112 | 0.00 |
| 03/11/2014 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 1775 | 1 | 1775 | 1 | 0.00 |
| 03/11/2014 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 1795 | 1 | 1795 | 1 | 0.00 |
| 03/11/2014 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 1785 | 1 | 1785 | 1 | 0.00 |
| 03/11/2014 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | AL12 On 06-November-14 | | | Index Future | 526.48 | 528.4470 | 526.4780 | 528.4470 | 0.00 |
| 03/11/2014 | AL12 On 05-February-15 | | | Index Future | 534.61 | 536.6200 | 534.6130 | 536.6200 | 0.00 |
| 03/11/2014 | AL12 On 07-May-15 | | | Index Future | 543.69 | 545.7560 | 543.6940 | 545.7560 | 0.00 |
| 03/11/2014 | AL37 On 06-November-14 | | | Index Future | 441.39 | 442.1510 | 441.3910 | 442.1510 | 2.00 |
| 03/11/2014 | AL37 On 05-February-15 | | | Index Future | 448.21 | 448.9890 | 448.2120 | 448.9890 | 115.00 |
| 03/11/2014 | AL37 On 07-May-15 | | | Index Future | 455.83 | 456.6330 | 455.8250 | 456.6330 | 0.00 |
| 03/11/2014 | AL7T On 06-November-14 | | | Index Future | 522.68 | 524.0990 | 522.6750 | 524.0990 | 3.00 |
| 03/11/2014 | AL7T On 05-February-15 | | | Index Future | 530.75 | 532.2050 | 530.7520 | 532.2050 | 3.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | AL7T On 07-May-15 | | | Index Future | 539.77 | 541.2660 | 539.7670 | 541.2660 | 0.00 |
| 03/11/2014 | ALBI On 06-November-14 | | | Index Future | 476.28 | 477.5840 | 476.2790 | 477.5840 | 225.00 |
| 03/11/2014 | ALBI On 05-February-15 | | | Index Future | 483.64 | 484.9700 | 483.6390 | 484.9700 | 419.00 |
| 03/11/2014 | ALBI On 07-May-15 | | | Index Future | 491.85 | 493.2270 | 491.8540 | 493.2270 | 0.00 |
| 03/11/2014 | ALBI On 06-August-15 | | | Index Future | 500.86 | 502.2670 | 500.8640 | 502.2670 | 0.00 |
| 03/11/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 03/11/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | C442 On 25-April-42 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 03/11/2014 | EL28 On 06-November-14 | | | Bond Future | 123.06 | 123.0541 | 123.0555 | 123.0541 | 0.00 |
| 03/11/2014 | EL28 On 06-November-14 | 122.00 | Call | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 03/11/2014 | EL28 On 06-November-14 | 121.99 | Call | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 03/11/2014 | EL28 On 06-November-14 | 122.01 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 03/11/2014 | EL28 On 06-November-14 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 06-November-14 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 06-November-14 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 05-February-15 | | | Bond Future | 124.97 | 124.9726 | 124.9729 | 124.9726 | 0.00 |
| 03/11/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 03/11/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 03/11/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 03/11/2014 | EL28 On 07-May-15 | | | Bond Future | 125.59 | 125.5974 | 125.5945 | 125.5974 | 0.00 |
| 03/11/2014 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 03/11/2014 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 03/11/2014 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 03/11/2014 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-November-14 | | | Bond Future | 9.40 | 84.8682 | 9.3999 | 84.8682 | 6,220.00 |
| 03/11/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 6390 | 7 | 6390 | 7 | 0.00 |
| 03/11/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 6525 | 7 | 6525 | 7 | 0.00 |
| 03/11/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 6458 | 7 | 6458 | 7 | 0.00 |
| 03/11/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 05-February-15 | | | Bond Future | 9.49 | 86.1808 | 9.4883 | 86.1808 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 03/11/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 03/11/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 3640 | 4 | 3640 | 4 | 0.00 |
| 03/11/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 07-May-15 | | | Bond Future | 9.56 | 83.8590 | 9.5591 | 83.8590 | 0.00 |
| 03/11/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 1324 | 2 | 1324 | 2 | 0.00 |
| 03/11/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 1468 | 2 | 1468 | 2 | 0.00 |
| 03/11/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 1396 | 2 | 1396 | 2 | 0.00 |
| 03/11/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-August-15 | | | Bond Future | 9.62 | 85.4142 | 9.6167 | 85.4142 | 0.00 |
| 03/11/2014 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 03/11/2014 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-November-14 | | | GOVI | 474.50 | 475.7070 | 474.4980 | 475.7070 | 234.00 |
| 03/11/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 255080 | 27 | 255080 | 27 | 0.00 |
| 03/11/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 254880 | 27 | 254880 | 27 | 0.00 |
| 03/11/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 254980 | 27 | 254980 | 27 | 0.00 |
| 03/11/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 05-February-15 | | | GOVI | 481.83 | 483.0640 | 481.8310 | 483.0640 | 299.00 |
| 03/11/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 218410 | 23 | 218410 | 23 | 0.00 |
| 03/11/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 218310 | 23 | 218310 | 23 | 0.00 |
| 03/11/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 218210 | 23 | 218210 | 23 | 0.00 |
| 03/11/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | GOVI On 07-May-15 | | | GOVI | 490.02 | 491.2880 | 490.0150 | 491.2880 | 25.00 |
| 03/11/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 400250 | 41 | 400250 | 41 | 0.00 |
| 03/11/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 400150 | 41 | 400150 | 41 | 0.00 |
| 03/11/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 400050 | 41 | 400050 | 41 | 0.00 |
| 03/11/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-August-15 | | | GOVI | 498.99 | 500.2930 | 498.9910 | 500.2930 | 0.00 |
| 03/11/2014 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 10090 | 0 | 10090 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 10190 | 0 | 10190 | 0 | 0.00 |
| 03/11/2014 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 9990 | 0 | 9990 | 0 | 0.00 |
| 03/11/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/11/2014 | ICAA On 06-November-14 | | | Can-Do Interest Rate | 145.25 | 145.3251 | 145.2538 | 145.3251 | 107.00 |
| 03/11/2014 | IGOV On 06-November-14 | | | Index Future | 221.49 | 221.5110 | 221.4870 | 221.5110 | 48.00 |
| 03/11/2014 | IGOV On 05-February-15 | | | Index Future | 224.94 | 224.9640 | 224.9380 | 224.9640 | 1,043.00 |
| 03/11/2014 | IGOV On 07-May-15 | | | Index Future | 228.79 | 228.8210 | 228.7860 | 228.8210 | 80.00 |
| 03/11/2014 | IGOV On 06-August-15 | | | Index Future | 233.00 | 233.0420 | 233.0030 | 233.0420 | 0.00 |
| 03/11/2014 | ILBI On 06-November-14 | | | Index Future | 600.12 | 600.2530 | 600.1160 | 600.2530 | 0.00 |
| 03/11/2014 | ILBI On 05-February-15 | | | Index Future | 609.56 | 609.7000 | 609.5560 | 609.7000 | 157.00 |
| 03/11/2014 | ILBI On 07-May-15 | | | Index Future | 620.22 | 620.3780 | 620.2170 | 620.3780 | 0.00 |
| 03/11/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 03/11/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/11/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/11/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/11/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/11/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/11/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.10 | 93.9000 | 6.1000 | 93.9000 | 0.00 |
| 03/11/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.16 | 93.8300 | 6.1600 | 93.8300 | 0.00 |
| 03/11/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.19 | 93.8000 | 6.1900 | 93.8000 | 0.00 |
| 03/11/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.30 | 93.7100 | 6.3000 | 93.7100 | 0.00 |
| 03/11/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.33 | 93.6800 | 6.3300 | 93.6800 | 2,850.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.42 | 93.6000 | 6.4200 | 93.6000 | 0.00 |
| 03/11/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.55 | 93.4700 | 6.5500 | 93.4700 | 5,000.00 |
| 03/11/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.71 | 93.3400 | 6.7100 | 93.3400 | 0.00 |
| 03/11/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.85 | 93.1900 | 6.8500 | 93.1900 | 0.00 |
| 03/11/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.98 | 93.0700 | 6.9800 | 93.0700 | 0.00 |
| 03/11/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.10 | 92.9500 | 7.1000 | 92.9500 | 0.00 |
| 03/11/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.22 | 92.8100 | 7.2200 | 92.8100 | 0.00 |
| 03/11/2014 | R023 On 06-November-14 | | | Bond Future | 7.69 | 102.1652 | 7.6887 | 102.1652 | 8,612.00 |
| 03/11/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 5287 | 6 | 5287 | 6 | 0.00 |
| 03/11/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 5401 | 6 | 5401 | 6 | 0.00 |
| 03/11/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 5344 | 6 | 5344 | 6 | 0.00 |
| 03/11/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R023 On 05-February-15 | | | Bond Future | 7.75 | 103.7453 | 7.7522 | 103.7453 | 2,024.00 |
| 03/11/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 5729 | 6 | 5729 | 6 | 0.00 |
| 03/11/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 5781 | 6 | 5781 | 6 | 0.00 |
| 03/11/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |
| 03/11/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 03/11/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 03/11/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 03/11/2014 | R023 On 07-May-15 | | | Bond Future | 7.79 | 101.5857 | 7.7875 | 101.5857 | 0.00 |
| 03/11/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 3000 | 3 | 3000 | 3 | 0.00 |
| 03/11/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 03/11/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 03/11/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 03/11/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 03/11/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | | | Bond Future | 7.80 | 103.4689 | 7.8009 | 103.4689 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 3720 | 4 | 3720 | 4 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 7165 | 7 | 7165 | 7 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1291 | 1 | 1291 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 03/11/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 346 | 0 | 346 | 0 | 911.00 |
| 03/11/2014 | R157 On 06-November-14 | | | Bond Future | 6.74 | 107.5527 | 6.7365 | 107.5527 | 0.00 |
| 03/11/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 03/11/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 463 | 0 | 463 | 0 | 0.00 |
| 03/11/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 03/11/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 6.9095 | 109.2566 | 0.00 |
| 03/11/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 03/11/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 03/11/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 03/11/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/11/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/11/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | | | Bond Future | 7.92 | 124.3017 | 7.9234 | 124.3017 | 36,982.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.30 | Call | Bond Future | 3224 | 4 | 3224 | 4 | 100.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.50 | Call | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 10225 | 11 | 10225 | 11 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.53 | Call | Bond Future | 5134 | 6 | 5134 | 6 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 7.70 | Call | Bond Future | 1 | 0 | 1 | 0 | 1,500.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.00 | Call | Bond Future | 745 | 1 | 745 | 1 | 1,500.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.60 | Call | Bond Future | 5706 | 6 | 5706 | 6 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.45 | Call | Bond Future | 4474 | 5 | 4474 | 5 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 7.80 | Call | Bond Future | 26 | 0 | 26 | 0 | 100.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 03/11/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,010.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 7,000.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.00 | Put | Bond Future | 80 | 0 | 80 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 03/11/2014 | R186 On 06-November-14 | 7.70 | Put | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/11/2014 | R186 On 06-November-14 | 7.80 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 03/11/2014 | R186 On 05-February-15 | | | Bond Future | 7.98 | 120.9287 | 7.9814 | 120.9287 | 13,037.00 |
| 03/11/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 6521 | 7 | 6521 | 7 | 0.00 |
| 03/11/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 6594 | 7 | 6594 | 7 | 0.00 |
| 03/11/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 8362 | 9 | 8362 | 9 | 0.00 |
| 03/11/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 6449 | 7 | 6449 | 7 | 0.00 |
| 03/11/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 77 | 0 | 77 | 0 | 9,600.00 |
| 03/11/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 03/11/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 03/11/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 03/11/2014 | R186 On 07-May-15 | | | Bond Future | 8.02 | 122.9893 | 8.0208 | 122.9893 | 0.00 |
| 03/11/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 03/11/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 3724 | 4 | 3724 | 4 | 0.00 |
| 03/11/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 3825 | 4 | 3825 | 4 | 0.00 |
| 03/11/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 03/11/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 03/11/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 03/11/2014 | R186 On 06-August-15 | | | Bond Future | 8.04 | 119.9658 | 8.0420 | 119.9658 | 0.00 |
| 03/11/2014 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 03/11/2014 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 03/11/2014 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 03/11/2014 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 3573 | 3 | 3573 | 3 | 0.00 |
| 03/11/2014 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 3615 | 3 | 3615 | 3 | 0.00 |
| 03/11/2014 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 03/11/2014 | R197 On 06-November-14 | | | Bond Future | 289.81 | 290.6684 | 289.8139 | 290.6684 | 908.00 |
| 03/11/2014 | R197 On 06-November-14 | 285.00 | Call | Bond Future | 4814 | 6 | 4814 | 6 | 0.00 |
| 03/11/2014 | R197 On 06-November-14 | 285.01 | Call | Bond Future | 4804 | 6 | 4804 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R197 On 06-November-14 | 284.99 | Call | Bond Future | 4824 | 6 | 4824 | 6 | 0.00 |
| 03/11/2014 | R197 On 06-November-14 | 285.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 06-November-14 | 285.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 06-November-14 | 284.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 05-February-15 | | | Bond Future | 288.31 | 289.1835 | 288.3131 | 289.1835 | 0.00 |
| 03/11/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 687 | 0 | 687 | 0 | 0.00 |
| 03/11/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 697 | 0 | 697 | 0 | 0.00 |
| 03/11/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 677 | 0 | 677 | 0 | 0.00 |
| 03/11/2014 | R197 On 07-May-15 | | | Bond Future | 293.25 | 294.1430 | 293.2505 | 294.1430 | 0.00 |
| 03/11/2014 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 760 | 0 | 760 | 0 | 0.00 |
| 03/11/2014 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 750 | 0 | 750 | 0 | 0.00 |
| 03/11/2014 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 740 | 0 | 740 | 0 | 0.00 |
| 03/11/2014 | R202 On 06-November-14 | | | Bond Future | 235.48 | 235.4833 | 235.4837 | 235.4833 | 48,587.00 |
| 03/11/2014 | R202 On 06-November-14 | 226.99 | Call | Bond Future | 8494 | 8 | 8494 | 8 | 0.00 |
| 03/11/2014 | R202 On 06-November-14 | 227.00 | Call | Bond Future | 8484 | 8 | 8484 | 8 | 0.00 |
| 03/11/2014 | R202 On 06-November-14 | 227.01 | Call | Bond Future | 8474 | 8 | 8474 | 8 | 0.00 |
| 03/11/2014 | R202 On 06-November-14 | 227.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 06-November-14 | 227.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 06-November-14 | 226.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 05-February-15 | | | Bond Future | 235.96 | 235.9588 | 235.9571 | 235.9588 | 1,631.00 |
| 03/11/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 03/11/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 2947 | 3 | 2947 | 3 | 0.00 |
| 03/11/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |
| 03/11/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 07-May-15 | | | Bond Future | 240.00 | 240.0052 | 239.9977 | 240.0052 | 0.00 |
| 03/11/2014 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 1508 | 2 | 1508 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 1488 | 1 | 1488 | 1 | 0.00 |
| 03/11/2014 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 1498 | 2 | 1498 | 2 | 0.00 |
| 03/11/2014 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R203 On 06-November-14 | | | Bond Future | 6.75 | 105.2254 | 6.7488 | 105.2254 | 7,959.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 247 | 0 | 247 | 0 | 45.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 601 | 1 | 601 | 1 | 14.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 03/11/2014 | R203 On 05-February-15 | | | Bond Future | 6.81 | 106.8529 | 6.8088 | 106.8529 | 9,303.00 |
| 03/11/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 2091 | 2 | 2091 | 2 | 55.00 |
| 03/11/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 3602 | 4 | 3602 | 4 | 0.00 |
| 03/11/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 3580 | 4 | 3580 | 4 | 0.00 |
| 03/11/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 3625 | 4 | 3625 | 4 | 0.00 |
| 03/11/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/11/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R203 On 07-May-15 | | | Bond Future | 6.80 | 104.5041 | 6.7985 | 104.5041 | 0.00 |
| 03/11/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 03/11/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 03/11/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 03/11/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 03/11/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 03/11/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 03/11/2014 | R203 On 06-August-15 | | | Bond Future | 6.71 | 106.4418 | 6.7084 | 106.4418 | 0.00 |
| 03/11/2014 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 03/11/2014 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 03/11/2014 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 716 | 1 | 716 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 03/11/2014 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 03/11/2014 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 615 | 1 | 615 | 1 | 0.00 |
| 03/11/2014 | R204 On 06-November-14 | | | Bond Future | 7.06 | 106.5631 | 7.0587 | 106.5631 | 7,955.00 |
| 03/11/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 03/11/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 03/11/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 03/11/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 3275 | 3 | 3275 | 3 | 0.00 |
| 03/11/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 03/11/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,270.00 |
| 03/11/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 03/11/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 03/11/2014 | R204 On 05-February-15 | | | Bond Future | 7.12 | 104.1766 | 7.1200 | 104.1766 | 5,181.00 |
| 03/11/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 03/11/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 3778 | 4 | 3778 | 4 | 0.00 |
| 03/11/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 03/11/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 03/11/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/11/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 03/11/2014 | R204 On 07-May-15 | | | Bond Future | 7.14 | 105.9515 | 7.1406 | 105.9515 | 0.00 |
| 03/11/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 03/11/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 03/11/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 03/11/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 03/11/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 03/11/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 03/11/2014 | R204 On 06-August-15 | | | Bond Future | 7.12 | 103.8746 | 7.1160 | 103.8746 | 0.00 |
| 03/11/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 3912 | 4 | 3912 | 4 | 0.00 |
| 03/11/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 03/11/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 03/11/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 03/11/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 132 | 0 | 132 | 0 | 699.00 |
| 03/11/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 449 | 0 | 449 | 0 | 0.00 |
| 03/11/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 456 | 0 | 456 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 03/11/2014 | R207 On 06-November-14 | | | Bond Future | 7.30 | 102.2906 | 7.3036 | 102.2906 | 32,876.00 |
| 03/11/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 03/11/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 03/11/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 03/11/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 03/11/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 03/11/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 03/11/2014 | R207 On 05-February-15 | | | Bond Future | 7.37 | 100.2316 | 7.3664 | 100.2316 | 26,435.00 |
| 03/11/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 4450 | 5 | 4450 | 5 | 0.00 |
| 03/11/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 03/11/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 4487 | 5 | 4487 | 5 | 0.00 |
| 03/11/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 03/11/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 03/11/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | | | Bond Future | 7.40 | 101.9399 | 7.4007 | 101.9399 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 3437 | 4 | 3437 | 4 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1893 | 2 | 1893 | 2 | 66.00 |
| 03/11/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 3470 | 4 | 3470 | 4 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 3405 | 4 | 3405 | 4 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 03/11/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | | | Bond Future | 7.40 | 100.1843 | 7.4010 | 100.1843 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 2189 | 2 | 2189 | 2 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1529 | 2 | 1529 | 2 | 70.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 883 | 1 | 883 | 1 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 03/11/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1311 | 1 | 1311 | 1 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | | | Bond Future | 7.48 | 97.3392 | 7.4787 | 97.3392 | 13,058.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 4843 | 5 | 4843 | 5 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 03/11/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,520.00 |
| 03/11/2014 | R208 On 05-February-15 | | | Bond Future | 7.54 | 98.8448 | 7.5416 | 98.8448 | 45,755.00 |
| 03/11/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 4399 | 5 | 4399 | 5 | 0.00 |
| 03/11/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 4485 | 5 | 4485 | 5 | 0.00 |
| 03/11/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 4442 | 5 | 4442 | 5 | 0.00 |
| 03/11/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 03/11/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 03/11/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 03/11/2014 | R208 On 07-May-15 | | | Bond Future | 7.58 | 97.1271 | 7.5760 | 97.1271 | 0.00 |
| 03/11/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2543 | 3 | 2543 | 3 | 0.00 |
| 03/11/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2607 | 3 | 2607 | 3 | 0.00 |
| 03/11/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 03/11/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 03/11/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 649 | 1 | 649 | 1 | 0.00 |
| 03/11/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | | | Bond Future | 7.58 | 98.9280 | 7.5832 | 98.9280 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 2862 | 3 | 2862 | 3 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 254 | 0 | 254 | 0 | 198.00 |
| 03/11/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 03/11/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | | | Bond Future | 8.54 | 78.7535 | 8.5382 | 78.7535 | 26,556.00 |
| 03/11/2014 | R209 On 06-November-14 | 10.00 | Call | Bond Future | 10533 | 11 | 10533 | 11 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.50 | Call | Bond Future | 7195 | 8 | 7195 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R209 On 06-November-14 | 8.95 | Call | Bond Future | 3214 | 4 | 3214 | 4 | 2,050.00 |
| 03/11/2014 | R209 On 06-November-14 | 10.05 | Call | Bond Future | 10853 | 11 | 10853 | 11 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 8.50 | Call | Bond Future | 174 | 0 | 174 | 0 | 5,500.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.95 | Call | Bond Future | 10210 | 11 | 10210 | 11 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3515 | 4 | 3515 | 4 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.25 | Call | Bond Future | 5428 | 6 | 5428 | 6 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.05 | Call | Bond Future | 3963 | 4 | 3963 | 4 | 2,050.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.58 | Call | Bond Future | 7747 | 8 | 7747 | 8 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 3665 | 4 | 3665 | 4 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3590 | 4 | 3590 | 4 | 1,640.00 |
| 03/11/2014 | R209 On 06-November-14 | 8.75 | Call | Bond Future | 1683 | 2 | 1683 | 2 | 2,200.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,200.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 03/11/2014 | R209 On 06-November-14 | 8.50 | Put | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,640.00 |
| 03/11/2014 | R209 On 06-November-14 | 10.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 8.75 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 5,500.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R209 On 06-November-14 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 907.00 |
| 03/11/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | | | Bond Future | 8.59 | 79.9715 | 8.5937 | 79.9715 | 2,277.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 5317 | 6 | 5317 | 6 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 5378 | 6 | 5378 | 6 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 5255 | 6 | 5255 | 6 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 03/11/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 03/11/2014 | R209 On 07-May-15 | | | Bond Future | 8.64 | 78.1845 | 8.6350 | 78.1845 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 4334 | 5 | 4334 | 5 | 0.00 |
| 03/11/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 4433 | 5 | 4433 | 5 | 0.00 |
| 03/11/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 4383 | 5 | 4383 | 5 | 0.00 |
| 03/11/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 1582 | 1 | 1582 | 1 | 0.00 |
| 03/11/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 1557 | 1 | 1557 | 1 | 0.00 |
| 03/11/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | | | Bond Future | 8.66 | 79.6345 | 8.6641 | 79.6345 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 9520 | 10 | 9520 | 10 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 4942 | 5 | 4942 | 5 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 692 | 1 | 692 | 1 | 2,914.00 |
| 03/11/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 03/11/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 03/11/2014 | R210 On 06-November-14 | | | Bond Future | 173.50 | 173.4995 | 173.4999 | 173.4995 | 546.00 |
| 03/11/2014 | R210 On 06-November-14 | 168.99 | Call | Bond Future | 4510 | 5 | 4510 | 5 | 0.00 |
| 03/11/2014 | R210 On 06-November-14 | 169.01 | Call | Bond Future | 4490 | 4 | 4490 | 4 | 0.00 |
| 03/11/2014 | R210 On 06-November-14 | 169.00 | Call | Bond Future | 4500 | 4 | 4500 | 4 | 0.00 |
| 03/11/2014 | R210 On 06-November-14 | 169.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R210 On 06-November-14 | 169.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R210 On 06-November-14 | 168.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R210 On 05-February-15 | | | Bond Future | 176.20 | 176.2045 | 176.2033 | 176.2045 | 82.00 |
| 03/11/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 03/11/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 03/11/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 03/11/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R210 On 07-May-15 | | | Bond Future | 177.13 | 177.1385 | 177.1328 | 177.1385 | 0.00 |
| 03/11/2014 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 03/11/2014 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 03/11/2014 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 03/11/2014 | R210 On 07-May-15 | 177.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 06-November-14 | | | Bond Future | 132.68 | 132.6865 | 132.6834 | 132.6865 | 1,120.00 |
| 03/11/2014 | R211 On 06-November-14 | 129.99 | Call | Bond Future | 2693 | 3 | 2693 | 3 | 0.00 |
| 03/11/2014 | R211 On 06-November-14 | 130.00 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 03/11/2014 | R211 On 06-November-14 | 130.01 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 03/11/2014 | R211 On 06-November-14 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 06-November-14 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 06-November-14 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 05-February-15 | | | Bond Future | 133.14 | 133.1492 | 133.1448 | 133.1492 | 0.00 |
| 03/11/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 03/11/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 03/11/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 03/11/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 07-May-15 | | | Bond Future | 135.43 | 135.4331 | 135.4252 | 135.4331 | 0.00 |
| 03/11/2014 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 03/11/2014 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 03/11/2014 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 03/11/2014 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 06-November-14 | | | Bond Future | 137.95 | 137.9551 | 137.9548 | 137.9551 | 14,864.00 |
| 03/11/2014 | R212 On 06-November-14 | 135.00 | Call | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 03/11/2014 | R212 On 06-November-14 | 135.01 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 03/11/2014 | R212 On 06-November-14 | 134.99 | Call | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 03/11/2014 | R212 On 06-November-14 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 06-November-14 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 06-November-14 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 05-February-15 | | | Bond Future | 138.34 | 138.3433 | 138.3416 | 138.3433 | 32.00 |
| 03/11/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 03/11/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 03/11/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 352 | 0 | 352 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 07-May-15 | | | Bond Future | 140.71 | 140.7163 | 140.7110 | 140.7163 | 0.00 |
| 03/11/2014 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 03/11/2014 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 03/11/2014 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 03/11/2014 | R213 On 06-November-14 | | | Bond Future | 8.38 | 89.5164 | 8.3835 | 89.5164 | 26,757.00 |
| 03/11/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 3558 | 4 | 3558 | 4 | 0.00 |
| 03/11/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 03/11/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 03/11/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R213 On 05-February-15 | | | Bond Future | 8.44 | 90.9009 | 8.4441 | 90.9009 | 1,993.00 |
| 03/11/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 6190 | 6 | 6190 | 6 | 0.00 |
| 03/11/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 6320 | 7 | 6320 | 7 | 0.00 |
| 03/11/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 6255 | 7 | 6255 | 7 | 0.00 |
| 03/11/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 03/11/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 03/11/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 03/11/2014 | R213 On 07-May-15 | | | Bond Future | 8.49 | 88.9026 | 8.4857 | 88.9026 | 0.00 |
| 03/11/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 03/11/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 3856 | 4 | 3856 | 4 | 0.00 |
| 03/11/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 3809 | 4 | 3809 | 4 | 0.00 |
| 03/11/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 03/11/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 03/11/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 03/11/2014 | R213 On 06-August-15 | | | Bond Future | 8.51 | 90.5507 | 8.5137 | 90.5507 | 0.00 |
| 03/11/2014 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 3364 | 4 | 3364 | 4 | 0.00 |
| 03/11/2014 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 3325 | 4 | 3325 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 03/11/2014 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 3431 | 3 | 3431 | 3 | 0.00 |
| 03/11/2014 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 3470 | 3 | 3470 | 3 | 0.00 |
| 03/11/2014 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 3392 | 3 | 3392 | 3 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | | | Bond Future | 8.64 | 79.5770 | 8.6382 | 79.5770 | 5,717.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.20 | Call | Bond Future | 4517 | 5 | 4517 | 5 | 2,500.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 7760 | 8 | 7760 | 8 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 7902 | 8 | 7902 | 8 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.80 | Call | Bond Future | 8880 | 9 | 8880 | 9 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 7831 | 8 | 7831 | 8 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R214 On 06-November-14 | 9.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 03/11/2014 | R214 On 05-February-15 | | | Bond Future | 8.70 | 80.8078 | 8.6951 | 80.8078 | 1,223.00 |
| 03/11/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 6570 | 7 | 6570 | 7 | 0.00 |
| 03/11/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 6505 | 7 | 6505 | 7 | 0.00 |
| 03/11/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 6440 | 7 | 6440 | 7 | 0.00 |
| 03/11/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 03/11/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 03/11/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 03/11/2014 | R214 On 07-May-15 | | | Bond Future | 8.74 | 78.8909 | 8.7356 | 78.8909 | 0.00 |
| 03/11/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 4851 | 5 | 4851 | 5 | 0.00 |
| 03/11/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 4903 | 5 | 4903 | 5 | 0.00 |
| 03/11/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 4799 | 5 | 4799 | 5 | 0.00 |
| 03/11/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 1517 | 1 | 1517 | 1 | 0.00 |
| 03/11/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 1541 | 1 | 1541 | 1 | 0.00 |
| 03/11/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 1567 | 1 | 1567 | 1 | 0.00 |
| 03/11/2014 | R214 On 06-August-15 | | | Bond Future | 8.76 | 80.3536 | 8.7648 | 80.3536 | 0.00 |
| 03/11/2014 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 3592 | 4 | 3592 | 4 | 0.00 |
| 03/11/2014 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 3632 | 4 | 3632 | 4 | 0.00 |
| 03/11/2014 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 3673 | 4 | 3673 | 4 | 0.00 |
| 03/11/2014 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2014 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 3754 | 4 | 3754 | 4 | 0.00 |
| 03/11/2014 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 03/11/2014 | R248 On 06-November-14 | | | Bond Future | 8.70 | 102.7626 | 8.6983 | 102.7626 | 24,705.00 |
| 03/11/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 10118 | 11 | 10118 | 11 | 0.00 |
| 03/11/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 10298 | 11 | 10298 | 11 | 0.00 |
| 03/11/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 10208 | 11 | 10208 | 11 | 0.00 |
| 03/11/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 05-February-15 | | | Bond Future | 8.76 | 104.3519 | 8.7568 | 104.3519 | 8,418.00 |
| 03/11/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 7455 | 8 | 7455 | 8 | 0.00 |
| 03/11/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 7548 | 8 | 7548 | 8 | 0.00 |
| 03/11/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 7361 | 8 | 7361 | 8 | 0.00 |
| 03/11/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 07-May-15 | | | Bond Future | 8.80 | 101.6962 | 8.7988 | 101.6962 | 0.00 |
| 03/11/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 4606 | 5 | 4606 | 5 | 0.00 |
| 03/11/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 4508 | 5 | 4508 | 5 | 0.00 |
| 03/11/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 4704 | 5 | 4704 | 5 | 0.00 |
| 03/11/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-August-15 | | | Bond Future | 8.83 | 103.5818 | 8.8295 | 103.5818 | 0.00 |
| 03/11/2014 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 954 | 0 | 954 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 739 | 0 | 739 | 0 | 0.00 |
| 03/11/2014 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 847 | 0 | 847 | 0 | 0.00 |