



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 February 2015

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | 2025 On 07-May-15 | | | Bond Future | 118.92 | 118.7282 | 118.9198 | 118.7282 | 16.00 |
| 27/02/2015 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 27/02/2015 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 27/02/2015 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 27/02/2015 | 2025 On 06-August-15 | | | Bond Future | 119.71 | 119.5133 | 119.7061 | 119.5133 | 0.00 |
| 27/02/2015 | 2025 On 06-August-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2025 On 06-August-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2025 On 06-August-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2025 On 06-August-15 | 121.00 | Put | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 27/02/2015 | 2025 On 06-August-15 | 121.01 | Put | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 27/02/2015 | 2025 On 06-August-15 | 120.99 | Put | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 27/02/2015 | 2030 On 07-May-15 | | | Bond Future | 8.07 | 102.3809 | 8.0668 | 102.3809 | 5,775.00 |
| 27/02/2015 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 5495 | 6 | 5495 | 6 | 0.00 |
| 27/02/2015 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 5652 | 6 | 5652 | 6 | 0.00 |
| 27/02/2015 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 5574 | 6 | 5574 | 6 | 0.00 |
| 27/02/2015 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2030 On 06-August-15 | | | Bond Future | 8.11 | 100.0547 | 8.1131 | 100.0547 | 0.00 |
| 27/02/2015 | 2030 On 06-August-15 | 7.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2030 On 06-August-15 | 7.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2030 On 06-August-15 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2030 On 06-August-15 | 7.74 | Put | Bond Future | 3193 | 2 | 3193 | 2 | 0.00 |
| 27/02/2015 | 2030 On 06-August-15 | 7.76 | Put | Bond Future | 3018 | 2 | 3018 | 2 | 0.00 |
| 27/02/2015 | 2030 On 06-August-15 | 7.75 | Put | Bond Future | 3106 | 2 | 3106 | 2 | 0.00 |
| 27/02/2015 | 2032 On 07-May-15 | | | Bond Future | 8.20 | 102.2125 | 8.1958 | 102.2125 | 18.00 |
| 27/02/2015 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 2624 | 3 | 2624 | 3 | 0.00 |
| 27/02/2015 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 2799 | 4 | 2799 | 4 | 0.00 |
| 27/02/2015 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 2711 | 4 | 2711 | 4 | 0.00 |
| 27/02/2015 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 07-May-15 | 8.51 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 06-August-15 | | | Bond Future | 8.24 | 103.8925 | 8.2406 | 103.8925 | 0.00 |
| 27/02/2015 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 2376 | 3 | 2376 | 3 | 0.00 |
| 27/02/2015 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 2289 | 3 | 2289 | 3 | 0.00 |
| 27/02/2015 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 2203 | 3 | 2203 | 3 | 0.00 |
| 27/02/2015 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 05-November-15 | | | Bond Future | 8.28 | 101.4650 | 8.2794 | 101.4650 | 0.00 |
| 27/02/2015 | 2032 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2032 On 05-November-15 | 8.00 | Put | Bond Future | 2522 | 2 | 2522 | 2 | 0.00 |
| 27/02/2015 | 2032 On 05-November-15 | 7.99 | Put | Bond Future | 2614 | 2 | 2614 | 2 | 0.00 |
| 27/02/2015 | 2032 On 05-November-15 | 8.01 | Put | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 27/02/2015 | 2037 On 07-May-15 | | | Bond Future | 8.26 | 105.5938 | 8.2646 | 105.5938 | 32,860.00 |
| 27/02/2015 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 7003 | 8 | 7003 | 8 | 0.00 |
| 27/02/2015 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 7185 | 8 | 7185 | 8 | 0.00 |
| 27/02/2015 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 7094 | 8 | 7094 | 8 | 0.00 |
| 27/02/2015 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 06-August-15 | | | Bond Future | 8.31 | 103.0699 | 8.3092 | 103.0699 | 1,954.00 |
| 27/02/2015 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 4299 | 5 | 4299 | 5 | 0.00 |
| 27/02/2015 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 4204 | 5 | 4204 | 5 | 0.00 |
| 27/02/2015 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 4393 | 5 | 4393 | 5 | 0.00 |
| 27/02/2015 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 05-November-15 | | | Bond Future | 8.34 | 104.7857 | 8.3445 | 104.7857 | 0.00 |
| 27/02/2015 | 2037 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2037 On 05-November-15 | 8.00 | Put | Bond Future | 3533 | 3 | 3533 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | 2037 On 05-November-15 | 7.99 | Put | Bond Future | 3638 | 3 | 3638 | 3 | 0.00 |
| 27/02/2015 | 2037 On 05-November-15 | 8.01 | Put | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 27/02/2015 | 2038 On 07-May-15 | | | Bond Future | 126.20 | 125.5410 | 126.2001 | 125.5410 | 2,476.00 |
| 27/02/2015 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 27/02/2015 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 27/02/2015 | 2038 On 07-May-15 | 126.99 | Put | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 27/02/2015 | 2038 On 06-August-15 | | | Bond Future | 126.96 | 126.2913 | 126.9596 | 126.2913 | 0.00 |
| 27/02/2015 | 2038 On 06-August-15 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2038 On 06-August-15 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2038 On 06-August-15 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2038 On 06-August-15 | 127.99 | Put | Bond Future | 1030 | 2 | 1030 | 2 | 0.00 |
| 27/02/2015 | 2038 On 06-August-15 | 128.01 | Put | Bond Future | 1050 | 2 | 1050 | 2 | 0.00 |
| 27/02/2015 | 2038 On 06-August-15 | 128.00 | Put | Bond Future | 1040 | 2 | 1040 | 2 | 0.00 |
| 27/02/2015 | 2044 On 07-May-15 | | | Bond Future | 8.31 | 108.1579 | 8.3124 | 108.1579 | 9,494.00 |
| 27/02/2015 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 7314 | 8 | 7314 | 8 | 0.00 |
| 27/02/2015 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 7214 | 8 | 7214 | 8 | 0.00 |
| 27/02/2015 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 7414 | 8 | 7414 | 8 | 0.00 |
| 27/02/2015 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 06-August-15 | | | Bond Future | 8.35 | 105.5508 | 8.3547 | 105.5508 | 0.00 |
| 27/02/2015 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 4167 | 5 | 4167 | 5 | 0.00 |
| 27/02/2015 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 4375 | 5 | 4375 | 5 | 0.00 |
| 27/02/2015 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 4271 | 5 | 4271 | 5 | 0.00 |
| 27/02/2015 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 05-November-15 | | | Bond Future | 8.39 | 107.3079 | 8.3882 | 107.3079 | 0.00 |
| 27/02/2015 | 2044 On 05-November-15 | 8.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 05-November-15 | 8.26 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2044 On 05-November-15 | 8.24 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | 2044 On 05-November-15 | 8.25 | Put | Bond Future | 1553 | 1 | 1553 | 1 | 0.00 |
| 27/02/2015 | 2044 On 05-November-15 | 8.26 | Put | Bond Future | 1439 | 0 | 1439 | 0 | 0.00 |
| 27/02/2015 | 2044 On 05-November-15 | 8.24 | Put | Bond Future | 1667 | 1 | 1667 | 1 | 0.00 |
| 27/02/2015 | 2046 On 07-May-15 | | | Bond Future | 125.80 | 125.5402 | 125.7984 | 125.5402 | 5,889.00 |
| 27/02/2015 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 27/02/2015 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 27/02/2015 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 27/02/2015 | 2046 On 06-August-15 | | | Bond Future | 127.87 | 127.6136 | 127.8738 | 127.6136 | 0.00 |
| 27/02/2015 | 2046 On 06-August-15 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2046 On 06-August-15 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2046 On 06-August-15 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2046 On 06-August-15 | 128.99 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 27/02/2015 | 2046 On 06-August-15 | 129.00 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 27/02/2015 | 2046 On 06-August-15 | 129.01 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 27/02/2015 | 2050 On 07-May-15 | | | Bond Future | 135.29 | 134.6488 | 135.2860 | 134.6488 | 2,753.00 |
| 27/02/2015 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 27/02/2015 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 27/02/2015 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 27/02/2015 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2050 On 06-August-15 | | | Bond Future | 136.05 | 135.4004 | 136.0461 | 135.4004 | 0.00 |
| 27/02/2015 | 2050 On 06-August-15 | 137.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2050 On 06-August-15 | 136.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2050 On 06-August-15 | 137.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | 2050 On 06-August-15 | 136.99 | Put | Bond Future | 944 | 2 | 944 | 2 | 0.00 |
| 27/02/2015 | 2050 On 06-August-15 | 137.00 | Put | Bond Future | 954 | 2 | 954 | 2 | 0.00 |
| 27/02/2015 | 2050 On 06-August-15 | 137.01 | Put | Bond Future | 964 | 2 | 964 | 2 | 0.00 |
| 27/02/2015 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | AL12 On 07-May-15 | | | Index Future | 566.02 | 570.7330 | 566.0190 | 570.7330 | 0.00 |
| 27/02/2015 | AL37 On 07-May-15 | | | Index Future | 461.30 | 462.9590 | 461.2980 | 462.9590 | 119.00 |
| 27/02/2015 | AL37 On 06-August-15 | | | Index Future | 468.79 | 470.4860 | 468.7900 | 470.4860 | 0.00 |
| 27/02/2015 | AL7T On 07-May-15 | | | Index Future | 550.86 | 554.1890 | 550.8610 | 554.1890 | 3.00 |
| 27/02/2015 | AL7T On 06-August-15 | | | Index Future | 559.81 | 563.1990 | 559.8070 | 563.1990 | 0.00 |
| 27/02/2015 | ALBI On 07-May-15 | | | Index Future | 503.67 | 506.5700 | 503.6670 | 506.5700 | 577.00 |
| 27/02/2015 | ALBI On 06-August-15 | | | Index Future | 511.85 | 514.8060 | 511.8470 | 514.8060 | 10.00 |
| 27/02/2015 | ALBI On 05-November-15 | | | Index Future | 520.46 | 523.4560 | 520.4550 | 523.4560 | 0.00 |
| 27/02/2015 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 27/02/2015 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 27/02/2015 | EL28 On 07-May-15 | | | Bond Future | 122.36 | 122.1725 | 122.3577 | 122.1725 | 0.00 |
| 27/02/2015 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 2642 | 3 | 2642 | 3 | 0.00 |
| 27/02/2015 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 27/02/2015 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 2652 | 3 | 2652 | 3 | 0.00 |
| 27/02/2015 | EL28 On 06-August-15 | | | Bond Future | 124.38 | 124.1904 | 124.3767 | 124.1904 | 0.00 |
| 27/02/2015 | EL28 On 06-August-15 | 125.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | EL28 On 06-August-15 | 125.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | EL28 On 06-August-15 | 124.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | EL28 On 06-August-15 | 125.00 | Put | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 27/02/2015 | EL28 On 06-August-15 | 125.01 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 27/02/2015 | EL28 On 06-August-15 | 124.99 | Put | Bond Future | 613 | 1 | 613 | 1 | 0.00 |
| 27/02/2015 | ES33 On 07-May-15 | | | Bond Future | 9.15 | 87.3204 | 9.1479 | 87.3204 | 6,576.00 |
| 27/02/2015 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 4602 | 5 | 4602 | 5 | 0.00 |
| 27/02/2015 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 4458 | 5 | 4458 | 5 | 0.00 |
| 27/02/2015 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 4530 | 5 | 4530 | 5 | 0.00 |
| 27/02/2015 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 06-August-15 | | | Bond Future | 9.22 | 88.7553 | 9.2171 | 88.7553 | 0.00 |
| 27/02/2015 | ES33 On 06-August-15 | 9.60 | Call | Bond Future | 2885 | 4 | 2885 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 2811 | 4 | 2811 | 4 | 0.00 |
| 27/02/2015 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 2958 | 4 | 2958 | 4 | 0.00 |
| 27/02/2015 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 05-November-15 | | | Bond Future | 9.28 | 86.4437 | 9.2817 | 86.4437 | 0.00 |
| 27/02/2015 | ES33 On 05-November-15 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 05-November-15 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 05-November-15 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | ES33 On 05-November-15 | 9.00 | Put | Bond Future | 2191 | 1 | 2191 | 1 | 0.00 |
| 27/02/2015 | ES33 On 05-November-15 | 9.01 | Put | Bond Future | 2112 | 1 | 2112 | 1 | 0.00 |
| 27/02/2015 | ES33 On 05-November-15 | 8.99 | Put | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 27/02/2015 | GOVI On 07-May-15 | | | GOVI | 499.62 | 502.4380 | 499.6160 | 502.4380 | 454.00 |
| 27/02/2015 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 496260 | 52 | 496260 | 52 | 0.00 |
| 27/02/2015 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 496160 | 52 | 496160 | 52 | 0.00 |
| 27/02/2015 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 496060 | 52 | 496060 | 52 | 0.00 |
| 27/02/2015 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 06-August-15 | | | GOVI | 507.73 | 510.6060 | 507.7300 | 510.6060 | 29.00 |
| 27/02/2015 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 77200 | 11 | 77200 | 11 | 0.00 |
| 27/02/2015 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 77300 | 11 | 77300 | 11 | 0.00 |
| 27/02/2015 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 77400 | 11 | 77400 | 11 | 0.00 |
| 27/02/2015 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 05-November-15 | | | GOVI | 516.27 | 519.1870 | 516.2680 | 519.1870 | 0.00 |
| 27/02/2015 | GOVI On 05-November-15 | 530.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 05-November-15 | 530.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 05-November-15 | 529.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | GOVI On 05-November-15 | 530.00 | Put | GOVI | 137320 | 11 | 137320 | 11 | 0.00 |
| 27/02/2015 | GOVI On 05-November-15 | 529.99 | Put | GOVI | 137220 | 11 | 137220 | 11 | 0.00 |
| 27/02/2015 | GOVI On 05-November-15 | 530.01 | Put | GOVI | 137420 | 11 | 137420 | 11 | 0.00 |
| 27/02/2015 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | IGOV On 07-May-15 | | | Index Future | 225.11 | 224.8370 | 225.1070 | 224.8370 | 1,081.00 |
| 27/02/2015 | IGOV On 06-August-15 | | | Index Future | 228.78 | 228.5100 | 228.7820 | 228.5100 | 100.00 |
| 27/02/2015 | IGOV On 05-November-15 | | | Index Future | 232.65 | 232.3680 | 232.6470 | 232.3680 | 0.00 |
| 27/02/2015 | ILBI On 07-May-15 | | | Index Future | 609.47 | 608.7680 | 609.4730 | 608.7680 | 0.00 |
| 27/02/2015 | ILBI On 06-August-15 | | | Index Future | 619.45 | 618.7390 | 619.4530 | 618.7390 | 159.00 |
| 27/02/2015 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 27/02/2015 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 27/02/2015 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 27/02/2015 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 27/02/2015 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 27/02/2015 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.15 | 93.9000 | 6.1500 | 93.9000 | 2,850.00 |
| 27/02/2015 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.18 | 93.8800 | 6.1800 | 93.8800 | 0.00 |
| 27/02/2015 | JBAF On 20-May-15 | | | Jibar Tradeable Future | 6.21 | 93.8400 | 6.2100 | 93.8400 | 0.00 |
| 27/02/2015 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.24 | 93.8300 | 6.2400 | 93.8300 | 5,000.00 |
| 27/02/2015 | JBAF On 15-July-15 | | | Jibar Tradeable Future | 6.30 | 93.8600 | 6.3000 | 93.8600 | 0.00 |
| 27/02/2015 | JBAF On 19-August-15 | | | Jibar Tradeable Future | 6.25 | 93.7550 | 6.2450 | 93.7550 | 0.00 |
| 27/02/2015 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.34 | 93.7500 | 6.3400 | 93.7500 | 0.00 |
| 27/02/2015 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.49 | 93.6300 | 6.4900 | 93.6300 | 0.00 |
| 27/02/2015 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 6.63 | 93.5000 | 6.6300 | 93.5000 | 0.00 |
| 27/02/2015 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 6.81 | 93.3400 | 6.8100 | 93.3400 | 0.00 |
| 27/02/2015 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 6.95 | 93.1900 | 6.9500 | 93.1900 | 0.00 |
| 27/02/2015 | JBAF On 21-December-16 | | | Jibar Tradeable Future | 7.10 | 93.0500 | 7.1000 | 93.0500 | 0.00 |
| 27/02/2015 | R023 On 07-May-15 | | | Bond Future | 7.44 | 103.8953 | 7.4372 | 103.8953 | 14,434.00 |
| 27/02/2015 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 4140 | 5 | 4140 | 5 | 0.00 |
| 27/02/2015 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 4193 | 5 | 4193 | 5 | 0.00 |
| 27/02/2015 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 4245 | 5 | 4245 | 5 | 0.00 |
| 27/02/2015 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 27/02/2015 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 27/02/2015 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | | | Bond Future | 7.47 | 105.6025 | 7.4732 | 105.6025 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 4620 | 5 | 4620 | 5 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 8709 | 9 | 8709 | 9 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 4667 | 5 | 4667 | 5 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 4714 | 5 | 4714 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 27/02/2015 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 27 | 0 | 27 | 0 | 911.00 |
| 27/02/2015 | R186 On 07-May-15 | | | Bond Future | 7.67 | 126.3881 | 7.6690 | 126.3881 | 33,040.00 |
| 27/02/2015 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 5192 | 6 | 5192 | 6 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.40 | Call | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.50 | Call | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.45 | Call | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.80 | Call | Bond Future | 2333 | 3 | 2333 | 3 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 5120 | 6 | 5120 | 6 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 5264 | 6 | 5264 | 6 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.40 | Put | Bond Future | 3124 | 3 | 3124 | 3 | 4,229.00 |
| 27/02/2015 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.50 | Put | Bond Future | 2527 | 2 | 2527 | 2 | 4,229.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.45 | Put | Bond Future | 2816 | 2 | 2816 | 2 | 4,229.00 |
| 27/02/2015 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 27/02/2015 | R186 On 07-May-15 | 7.80 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 300.00 |
| 27/02/2015 | R186 On 06-August-15 | | | Bond Future | 7.71 | 123.1671 | 7.7081 | 123.1671 | 540.00 |
| 27/02/2015 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 3996 | 5 | 3996 | 5 | 0.00 |
| 27/02/2015 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 3942 | 5 | 3942 | 5 | 0.00 |
| 27/02/2015 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 27/02/2015 | R186 On 06-August-15 | 8.90 | Call | Bond Future | 9782 | 11 | 9782 | 11 | 0.00 |
| 27/02/2015 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 1520 | 1 | 1520 | 1 | 0.00 |
| 27/02/2015 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 27/02/2015 | R186 On 06-August-15 | 8.90 | Put | Bond Future | 191 | 0 | 191 | 0 | 2,500.00 |
| 27/02/2015 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 1492 | 1 | 1492 | 1 | 0.00 |
| 27/02/2015 | R186 On 05-November-15 | | | Bond Future | 7.74 | 125.2168 | 7.7391 | 125.2168 | 0.00 |
| 27/02/2015 | R186 On 05-November-15 | 8.24 | Call | Bond Future | 5607 | 6 | 5607 | 6 | 0.00 |
| 27/02/2015 | R186 On 05-November-15 | 8.26 | Call | Bond Future | 5720 | 6 | 5720 | 6 | 0.00 |
| 27/02/2015 | R186 On 05-November-15 | 8.25 | Call | Bond Future | 5663 | 6 | 5663 | 6 | 0.00 |
| 27/02/2015 | R186 On 05-November-15 | 9.00 | Call | Bond Future | 10334 | 11 | 10334 | 11 | 0.00 |
| 27/02/2015 | R186 On 05-November-15 | 8.25 | Put | Bond Future | 1496 | 1 | 1496 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R186 On 05-November-15 | 9.00 | Put | Bond Future | 400 | 0 | 400 | 0 | 2,600.00 |
| 27/02/2015 | R186 On 05-November-15 | 8.26 | Put | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 27/02/2015 | R186 On 05-November-15 | 8.24 | Put | Bond Future | 1520 | 1 | 1520 | 1 | 0.00 |
| 27/02/2015 | R186 On 04-February-16 | | | Bond Future | 7.75 | 122.1748 | 7.7548 | 122.1748 | 5,660.00 |
| 27/02/2015 | R186 On 04-February-16 | 7.51 | Call | Bond Future | 2626 | 3 | 2626 | 3 | 0.00 |
| 27/02/2015 | R186 On 04-February-16 | 7.50 | Call | Bond Future | 2591 | 3 | 2591 | 3 | 0.00 |
| 27/02/2015 | R186 On 04-February-16 | 7.49 | Call | Bond Future | 2557 | 3 | 2557 | 3 | 0.00 |
| 27/02/2015 | R186 On 04-February-16 | 7.50 | Put | Bond Future | 4706 | 4 | 4706 | 4 | 0.00 |
| 27/02/2015 | R186 On 04-February-16 | 7.51 | Put | Bond Future | 4657 | 4 | 4657 | 4 | 0.00 |
| 27/02/2015 | R186 On 04-February-16 | 7.49 | Put | Bond Future | 4755 | 4 | 4755 | 4 | 0.00 |
| 27/02/2015 | R197 On 07-May-15 | | | Bond Future | 288.19 | 288.0356 | 288.1905 | 288.0356 | 1,044.00 |
| 27/02/2015 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 5819 | 6 | 5819 | 6 | 0.00 |
| 27/02/2015 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 5809 | 6 | 5809 | 6 | 0.00 |
| 27/02/2015 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 5799 | 6 | 5799 | 6 | 0.00 |
| 27/02/2015 | R197 On 06-August-15 | | | Bond Future | 286.84 | 286.6876 | 286.8406 | 286.6876 | 0.00 |
| 27/02/2015 | R197 On 06-August-15 | 288.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R197 On 06-August-15 | 288.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R197 On 06-August-15 | 287.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R197 On 06-August-15 | 288.00 | Put | Bond Future | 1159 | 1 | 1159 | 1 | 0.00 |
| 27/02/2015 | R197 On 06-August-15 | 288.01 | Put | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 27/02/2015 | R197 On 06-August-15 | 287.99 | Put | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 27/02/2015 | R202 On 07-May-15 | | | Bond Future | 236.25 | 236.2913 | 236.2488 | 236.2913 | 50,916.00 |
| 27/02/2015 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 27/02/2015 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 27/02/2015 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 27/02/2015 | R202 On 06-August-15 | | | Bond Future | 236.90 | 236.9511 | 236.9040 | 236.9511 | 0.00 |
| 27/02/2015 | R202 On 06-August-15 | 240.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R202 On 06-August-15 | 239.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R202 On 06-August-15 | 240.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R202 On 06-August-15 | 239.99 | Put | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 27/02/2015 | R202 On 06-August-15 | 240.00 | Put | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 27/02/2015 | R202 On 06-August-15 | 240.01 | Put | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 27/02/2015 | R203 On 07-May-15 | | | Bond Future | 6.68 | 104.8089 | 6.6777 | 104.8089 | 7,710.00 |
| 27/02/2015 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 27/02/2015 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 27/02/2015 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 27/02/2015 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 27/02/2015 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 27/02/2015 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 27/02/2015 | R203 On 06-August-15 | | | Bond Future | 6.69 | 106.5312 | 6.6852 | 106.5312 | 0.00 |
| 27/02/2015 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 27/02/2015 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 27/02/2015 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 27/02/2015 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 27/02/2015 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 459 | 0 | 459 | 0 | 0.00 |
| 27/02/2015 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 27/02/2015 | R203 On 05-November-15 | | | Bond Future | 6.67 | 104.1364 | 6.6655 | 104.1364 | 0.00 |
| 27/02/2015 | R203 On 05-November-15 | 5.99 | Call | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 27/02/2015 | R203 On 05-November-15 | 6.00 | Call | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 27/02/2015 | R203 On 05-November-15 | 6.01 | Call | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 27/02/2015 | R203 On 05-November-15 | 6.00 | Put | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 27/02/2015 | R203 On 05-November-15 | 6.01 | Put | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 27/02/2015 | R203 On 05-November-15 | 5.99 | Put | Bond Future | 1332 | 1 | 1332 | 1 | 0.00 |
| 27/02/2015 | R204 On 07-May-15 | | | Bond Future | 6.91 | 106.8011 | 6.9079 | 106.8011 | 14,609.00 |
| 27/02/2015 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 27/02/2015 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 27/02/2015 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 27/02/2015 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 27/02/2015 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 27/02/2015 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 27/02/2015 | R204 On 06-August-15 | | | Bond Future | 6.94 | 104.5195 | 6.9370 | 104.5195 | 0.00 |
| 27/02/2015 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 4333 | 5 | 4333 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 2522 | 3 | 2522 | 3 | 0.00 |
| 27/02/2015 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 2573 | 3 | 2573 | 3 | 0.00 |
| 27/02/2015 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 2548 | 3 | 2548 | 3 | 0.00 |
| 27/02/2015 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 16 | 0 | 16 | 0 | 699.00 |
| 27/02/2015 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 27/02/2015 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 27/02/2015 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 27/02/2015 | R204 On 05-November-15 | | | Bond Future | 6.95 | 106.2589 | 6.9465 | 106.2589 | 0.00 |
| 27/02/2015 | R204 On 05-November-15 | 6.25 | Call | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 27/02/2015 | R204 On 05-November-15 | 6.26 | Call | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 27/02/2015 | R204 On 05-November-15 | 6.24 | Call | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 27/02/2015 | R204 On 05-November-15 | 6.26 | Put | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 27/02/2015 | R204 On 05-November-15 | 6.25 | Put | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 27/02/2015 | R204 On 05-November-15 | 6.24 | Put | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 27/02/2015 | R207 On 07-May-15 | | | Bond Future | 7.08 | 103.3708 | 7.0841 | 103.3708 | 35,323.00 |
| 27/02/2015 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 4474 | 5 | 4474 | 5 | 0.00 |
| 27/02/2015 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 2574 | 3 | 2574 | 3 | 66.00 |
| 27/02/2015 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 4437 | 5 | 4437 | 5 | 0.00 |
| 27/02/2015 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 27/02/2015 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 27/02/2015 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 27/02/2015 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 27/02/2015 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | | | Bond Future | 7.12 | 101.4266 | 7.1206 | 101.4266 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 2638 | 3 | 2638 | 3 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 2608 | 3 | 2608 | 3 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 70.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 535 | 0 | 535 | 0 | 0.00 |
| 27/02/2015 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 27/02/2015 | R207 On 05-November-15 | | | Bond Future | 7.14 | 103.1146 | 7.1377 | 103.1146 | 0.00 |
| 27/02/2015 | R207 On 05-November-15 | 7.74 | Call | Bond Future | 2623 | 3 | 2623 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R207 On 05-November-15 | 7.76 | Call | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 27/02/2015 | R207 On 05-November-15 | 7.75 | Call | Bond Future | 2649 | 3 | 2649 | 3 | 0.00 |
| 27/02/2015 | R207 On 05-November-15 | 7.43 | Call | Bond Future | 1857 | 2 | 1857 | 2 | 53.00 |
| 27/02/2015 | R207 On 05-November-15 | 7.74 | Put | Bond Future | 500 | 0 | 500 | 0 | 0.00 |
| 27/02/2015 | R207 On 05-November-15 | 7.75 | Put | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 27/02/2015 | R207 On 05-November-15 | 7.76 | Put | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 27/02/2015 | R207 On 05-November-15 | 7.43 | Put | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 27/02/2015 | R208 On 07-May-15 | | | Bond Future | 7.21 | 99.0793 | 7.2088 | 99.0793 | 60,921.00 |
| 27/02/2015 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 3611 | 4 | 3611 | 4 | 0.00 |
| 27/02/2015 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 3696 | 4 | 3696 | 4 | 0.00 |
| 27/02/2015 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 27/02/2015 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 27/02/2015 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 27/02/2015 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | | | Bond Future | 7.24 | 100.7078 | 7.2425 | 100.7078 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 3589 | 4 | 3589 | 4 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 6936 | 7 | 6936 | 7 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 27/02/2015 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 18 | 0 | 18 | 0 | 198.00 |
| 27/02/2015 | R208 On 05-November-15 | | | Bond Future | 7.27 | 98.9829 | 7.2652 | 98.9829 | 0.00 |
| 27/02/2015 | R208 On 05-November-15 | 8.48 | Call | Bond Future | 5280 | 6 | 5280 | 6 | 0.00 |
| 27/02/2015 | R208 On 05-November-15 | 7.75 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 27/02/2015 | R208 On 05-November-15 | 7.76 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 27/02/2015 | R208 On 05-November-15 | 7.74 | Call | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 27/02/2015 | R208 On 05-November-15 | 8.48 | Put | Bond Future | 183 | 0 | 183 | 0 | 2,200.00 |
| 27/02/2015 | R208 On 05-November-15 | 7.75 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 27/02/2015 | R208 On 05-November-15 | 7.76 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 27/02/2015 | R208 On 05-November-15 | 7.74 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | | | Bond Future | 8.22 | 81.9206 | 8.2207 | 81.9206 | 14,191.00 |
| 27/02/2015 | R209 On 07-May-15 | 7.30 | Call | Bond Future | 50 | 0 | 50 | 0 | 700.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 6347 | 7 | 6347 | 7 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | 8.30 | Call | Bond Future | 2096 | 3 | 2096 | 3 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 6416 | 7 | 6416 | 7 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 6279 | 7 | 6279 | 7 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | 7.30 | Put | Bond Future | 8401 | 8 | 8401 | 8 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | 8.30 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 700.00 |
| 27/02/2015 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 27/02/2015 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | | | Bond Future | 8.26 | 83.2671 | 8.2599 | 83.2671 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 12177 | 13 | 12177 | 13 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 6480 | 7 | 6480 | 7 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 6540 | 7 | 6540 | 7 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 6601 | 7 | 6601 | 7 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 79 | 0 | 79 | 0 | 2,914.00 |
| 27/02/2015 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 27/02/2015 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 27/02/2015 | R209 On 05-November-15 | | | Bond Future | 8.29 | 81.5039 | 8.2937 | 81.5039 | 0.00 |
| 27/02/2015 | R209 On 05-November-15 | 7.99 | Call | Bond Future | 2200 | 3 | 2200 | 3 | 0.00 |
| 27/02/2015 | R209 On 05-November-15 | 8.01 | Call | Bond Future | 2266 | 3 | 2266 | 3 | 0.00 |
| 27/02/2015 | R209 On 05-November-15 | 8.00 | Call | Bond Future | 2233 | 3 | 2233 | 3 | 0.00 |
| 27/02/2015 | R209 On 05-November-15 | 8.00 | Put | Bond Future | 4719 | 4 | 4719 | 4 | 0.00 |
| 27/02/2015 | R209 On 05-November-15 | 8.01 | Put | Bond Future | 4665 | 4 | 4665 | 4 | 0.00 |
| 27/02/2015 | R209 On 05-November-15 | 7.99 | Put | Bond Future | 4773 | 4 | 4773 | 4 | 0.00 |
| 27/02/2015 | R210 On 07-May-15 | | | Bond Future | 174.93 | 174.6641 | 174.9258 | 174.6641 | 829.00 |
| 27/02/2015 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 27/02/2015 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 27/02/2015 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 27/02/2015 | R210 On 06-August-15 | | | Bond Future | 177.81 | 177.5488 | 177.8119 | 177.5488 | 0.00 |
| 27/02/2015 | R210 On 06-August-15 | 178.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R210 On 06-August-15 | 179.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R210 On 06-August-15 | 179.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R210 On 06-August-15 | 178.99 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 27/02/2015 | R210 On 06-August-15 | 179.01 | Put | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 27/02/2015 | R210 On 06-August-15 | 179.00 | Put | Bond Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 27/02/2015 | R211 On 07-May-15 | | | Bond Future | 131.74 | 131.7645 | 131.7399 | 131.7645 | 1,120.00 |
| 27/02/2015 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 27/02/2015 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 27/02/2015 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 27/02/2015 | R211 On 06-August-15 | | | Bond Future | 132.28 | 132.3084 | 132.2812 | 132.3084 | 0.00 |
| 27/02/2015 | R211 On 06-August-15 | 134.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R211 On 06-August-15 | 135.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R211 On 06-August-15 | 135.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R211 On 06-August-15 | 135.00 | Put | Bond Future | 2719 | 3 | 2719 | 3 | 0.00 |
| 27/02/2015 | R211 On 06-August-15 | 134.99 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 27/02/2015 | R211 On 06-August-15 | 135.01 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 27/02/2015 | R212 On 07-May-15 | | | Bond Future | 137.41 | 137.5239 | 137.4125 | 137.5239 | 1,145.00 |
| 27/02/2015 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 3578 | 3 | 3578 | 3 | 0.00 |
| 27/02/2015 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 3598 | 3 | 3598 | 3 | 0.00 |
| 27/02/2015 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 3588 | 3 | 3588 | 3 | 0.00 |
| 27/02/2015 | R212 On 06-August-15 | | | Bond Future | 137.89 | 138.0036 | 137.8882 | 138.0036 | 0.00 |
| 27/02/2015 | R212 On 06-August-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R212 On 06-August-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R212 On 06-August-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R212 On 06-August-15 | 140.99 | Put | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 27/02/2015 | R212 On 06-August-15 | 141.00 | Put | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 27/02/2015 | R212 On 06-August-15 | 141.01 | Put | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 27/02/2015 | R213 On 07-May-15 | | | Bond Future | 8.11 | 92.2757 | 8.1072 | 92.2757 | 15,666.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 5255 | 6 | 5255 | 6 | 0.00 |
| 27/02/2015 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 5321 | 6 | 5321 | 6 | 0.00 |
| 27/02/2015 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 5388 | 6 | 5388 | 6 | 0.00 |
| 27/02/2015 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 27/02/2015 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 27/02/2015 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 27/02/2015 | R213 On 06-August-15 | | | Bond Future | 8.15 | 93.7918 | 8.1483 | 93.7918 | 0.00 |
| 27/02/2015 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 4199 | 5 | 4199 | 5 | 0.00 |
| 27/02/2015 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 4251 | 5 | 4251 | 5 | 0.00 |
| 27/02/2015 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 4147 | 5 | 4147 | 5 | 0.00 |
| 27/02/2015 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 27/02/2015 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 27/02/2015 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 27/02/2015 | R213 On 05-November-15 | | | Bond Future | 8.19 | 91.8069 | 8.1858 | 91.8069 | 0.00 |
| 27/02/2015 | R213 On 05-November-15 | 7.74 | Call | Bond Future | 1648 | 2 | 1648 | 2 | 0.00 |
| 27/02/2015 | R213 On 05-November-15 | 7.76 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 27/02/2015 | R213 On 05-November-15 | 7.75 | Call | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 27/02/2015 | R213 On 05-November-15 | 7.74 | Put | Bond Future | 5321 | 5 | 5321 | 5 | 0.00 |
| 27/02/2015 | R213 On 05-November-15 | 7.76 | Put | Bond Future | 5206 | 5 | 5206 | 5 | 0.00 |
| 27/02/2015 | R213 On 05-November-15 | 7.75 | Put | Bond Future | 5263 | 5 | 5263 | 5 | 0.00 |
| 27/02/2015 | R214 On 07-May-15 | | | Bond Future | 8.25 | 83.4980 | 8.2479 | 83.4980 | 15,271.00 |
| 27/02/2015 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 7649 | 8 | 7649 | 8 | 0.00 |
| 27/02/2015 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 7722 | 8 | 7722 | 8 | 0.00 |
| 27/02/2015 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 7577 | 8 | 7577 | 8 | 0.00 |
| 27/02/2015 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 27/02/2015 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 27/02/2015 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 27/02/2015 | R214 On 06-August-15 | | | Bond Future | 8.28 | 84.8700 | 8.2848 | 84.8700 | 0.00 |
| 27/02/2015 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 5255 | 6 | 5255 | 6 | 0.00 |
| 27/02/2015 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 5313 | 6 | 5313 | 6 | 0.00 |
| 27/02/2015 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 5372 | 6 | 5372 | 6 | 0.00 |
| 27/02/2015 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 27/02/2015 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 27/02/2015 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 1294 | 1 | 1294 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/02/2015 | R214 On 05-November-15 | | | Bond Future | 8.32 | 82.9898 | 8.3183 | 82.9898 | 0.00 |
| 27/02/2015 | R214 On 05-November-15 | 8.01 | Call | Bond Future | 2388 | 3 | 2388 | 3 | 0.00 |
| 27/02/2015 | R214 On 05-November-15 | 8.00 | Call | Bond Future | 2353 | 3 | 2353 | 3 | 0.00 |
| 27/02/2015 | R214 On 05-November-15 | 7.99 | Call | Bond Future | 2319 | 3 | 2319 | 3 | 0.00 |
| 27/02/2015 | R214 On 05-November-15 | 7.99 | Put | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 27/02/2015 | R214 On 05-November-15 | 8.00 | Put | Bond Future | 5259 | 5 | 5259 | 5 | 0.00 |
| 27/02/2015 | R214 On 05-November-15 | 8.01 | Put | Bond Future | 5200 | 5 | 5200 | 5 | 0.00 |
| 27/02/2015 | R214 On 04-February-16 | | | Bond Future | 8.34 | 84.4866 | 8.3435 | 84.4866 | 4,420.00 |
| 27/02/2015 | R214 On 04-February-16 | 8.00 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 27/02/2015 | R214 On 04-February-16 | 8.01 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 27/02/2015 | R214 On 04-February-16 | 7.99 | Call | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 27/02/2015 | R214 On 04-February-16 | 8.01 | Put | Bond Future | 5892 | 5 | 5892 | 5 | 0.00 |
| 27/02/2015 | R214 On 04-February-16 | 8.00 | Put | Bond Future | 5950 | 5 | 5950 | 5 | 0.00 |
| 27/02/2015 | R214 On 04-February-16 | 7.99 | Put | Bond Future | 6008 | 6 | 6008 | 6 | 0.00 |
| 27/02/2015 | R248 On 07-May-15 | | | Bond Future | 8.30 | 107.7333 | 8.2986 | 107.7333 | 34,576.00 |
| 27/02/2015 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 10191 | 11 | 10191 | 11 | 0.00 |
| 27/02/2015 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 10289 | 11 | 10289 | 11 | 0.00 |
| 27/02/2015 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 10093 | 11 | 10093 | 11 | 0.00 |
| 27/02/2015 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 06-August-15 | | | Bond Future | 8.34 | 109.5034 | 8.3364 | 109.5034 | 745.00 |
| 27/02/2015 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 4507 | 5 | 4507 | 5 | 0.00 |
| 27/02/2015 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 4722 | 6 | 4722 | 6 | 0.00 |
| 27/02/2015 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 4615 | 6 | 4615 | 6 | 0.00 |
| 27/02/2015 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 05-November-15 | | | Bond Future | 8.37 | 106.8935 | 8.3708 | 106.8935 | 0.00 |
| 27/02/2015 | R248 On 05-November-15 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 05-November-15 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 05-November-15 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 27/02/2015 | R248 On 05-November-15 | 7.99 | Put | Bond Future | 4546 | 4 | 4546 | 4 | 0.00 |
| 27/02/2015 | R248 On 05-November-15 | 8.00 | Put | Bond Future | 4422 | 3 | 4422 | 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 |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 27/02/2015 | R248 On 05-November-15 | 8.01 | Put | Bond Future | 4299 | 3 | 4299 | 3 | 0.00 |
