



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 10/02/2014 To: 10/02/2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 0986 On 31-March-36 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 2025 On 06-February-14 | | | Bond Future | 105.84 | 105.8437 | 105.8437 | 105.8437 | 0.00 |
| 10/02/2014 | 2025 On 08-May-14 | | | Bond Future | 108.49 | 108.4993 | 108.4908 | 108.4993 | 0.00 |
| 10/02/2014 | 2025 On 08-May-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 08-May-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 08-May-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 08-May-14 | 110.99 | Put | Bond Future | 2499 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | 2025 On 08-May-14 | 111.00 | Put | Bond Future | 2509 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2025 On 08-May-14 | 111.01 | Put | Bond Future | 2519 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2025 On 07-August-14 | | | Bond Future | 108.99 | 109.0000 | 108.9899 | 109.0000 | 0.00 |
| 10/02/2014 | 2025 On 07-August-14 | 108.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 07-August-14 | 109.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 07-August-14 | 109.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 07-August-14 | 109.01 | Put | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 07-August-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2025 On 07-August-14 | 109.00 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 06-February-14 | | | Bond Future | 9.27 | 92.9827 | 92.9827 | 92.9827 | 0.00 |
| 10/02/2014 | 2037 On 08-May-14 | | | Bond Future | 9.48 | 94.4347 | 93.3246 | 94.4347 | 5,914.00 |
| 10/02/2014 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 834 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 747 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 921 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | 2037 On 07-August-14 | | | Bond Future | 9.57 | 91.5740 | 90.4477 | 91.5740 | 3,280.00 |
| 10/02/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 4670 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 4578 | 3 | 5 | 3 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 4487 | 3 | 4 | 3 | 0.00 |
| 10/02/2014 | 2037 On 06-November-14 | | | Bond Future | 9.65 | 92.9328 | 91.7889 | 92.9328 | 0.00 |
| 10/02/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 333 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 416 | 2 | 0 | 2 | 0.00 |
| 10/02/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 498 | 2 | 0 | 2 | 0.00 |
| 10/02/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2038 On 06-February-14 | | | Bond Future | 104.66 | 104.6628 | 104.6628 | 104.6628 | 0.00 |
| 10/02/2014 | 2038 On 08-May-14 | | | Bond Future | 106.33 | 106.3363 | 106.3289 | 106.3363 | 57.00 |
| 10/02/2014 | 2038 On 08-May-14 | 109.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2038 On 08-May-14 | 109.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2038 On 08-May-14 | 108.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2038 On 08-May-14 | 109.00 | Put | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2038 On 08-May-14 | 109.01 | Put | Bond Future | 2681 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2038 On 08-May-14 | 108.99 | Put | Bond Future | 2661 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2038 On 07-August-14 | | | Bond Future | 106.66 | 106.6600 | 106.6557 | 106.6600 | 0.00 |
| 10/02/2014 | 2038 On 07-August-14 | 106.01 | Call | Bond Future | 646 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | 2038 On 07-August-14 | 106.00 | Call | Bond Future | 656 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | 2038 On 07-August-14 | 105.99 | Call | Bond Future | 666 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | 2038 On 07-August-14 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2038 On 07-August-14 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2038 On 07-August-14 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 08-May-14 | | | Bond Future | 104.52 | 104.3700 | 104.5161 | 104.3700 | 1,738.00 |
| 10/02/2014 | 2046 On 08-May-14 | 104.35 | Call | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 08-May-14 | 104.36 | Call | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 08-May-14 | 104.34 | Call | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 08-May-14 | 104.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 08-May-14 | 104.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 08-May-14 | 104.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 07-August-14 | | | Bond Future | 106.08 | 104.4500 | 106.0759 | 104.4500 | 0.00 |
| 10/02/2014 | 2046 On 07-August-14 | 104.44 | Call | Bond Future | 1636 | 0 | 2 | 0 | 0.00 |
| 10/02/2014 | 2046 On 07-August-14 | 104.45 | Call | Bond Future | 1626 | 0 | 2 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | 2046 On 07-August-14 | 104.43 | Call | Bond Future | 1646 | 0 | 2 | 0 | 0.00 |
| 10/02/2014 | 2046 On 07-August-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 07-August-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 07-August-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 06-November-14 | | | Bond Future | 106.46 | 104.4500 | 106.4629 | 104.4500 | 0.00 |
| 10/02/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 2033 | 0 | 2 | 0 | 0.00 |
| 10/02/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 2013 | 0 | 2 | 0 | 0.00 |
| 10/02/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 2023 | 0 | 2 | 0 | 0.00 |
| 10/02/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 06-February-14 | | | Bond Future | 109.24 | 109.2407 | 109.2407 | 109.2407 | 0.00 |
| 10/02/2014 | 2050 On 08-May-14 | | | Bond Future | 112.11 | 112.1227 | 112.1147 | 112.1227 | 472.00 |
| 10/02/2014 | 2050 On 08-May-14 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 08-May-14 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 08-May-14 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 08-May-14 | 115.00 | Put | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2050 On 08-May-14 | 115.01 | Put | Bond Future | 2895 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2050 On 08-May-14 | 114.99 | Put | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | 2050 On 07-August-14 | | | Bond Future | 112.39 | 112.4000 | 112.3873 | 112.4000 | 0.00 |
| 10/02/2014 | 2050 On 07-August-14 | 112.00 | Call | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 07-August-14 | 111.99 | Call | Bond Future | 397 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 07-August-14 | 112.01 | Call | Bond Future | 377 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 07-August-14 | 112.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 07-August-14 | 112.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 2050 On 07-August-14 | 111.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | AL37 On 08-May-14 | | | Index Future | 407.29 | 408.3180 | 407.2930 | 408.3180 | 0.00 |
| 10/02/2014 | AL37 On 07-August-14 | | | Index Future | 413.32 | 414.3600 | 413.3190 | 414.3600 | 0.00 |
| 10/02/2014 | AL7T On 08-May-14 | | | Index Future | 476.04 | 478.4240 | 476.0410 | 478.4240 | 1.00 |
| 10/02/2014 | AL7T On 07-August-14 | | | Index Future | 483.08 | 485.5040 | 483.0840 | 485.5040 | 0.00 |
| 10/02/2014 | ALBI On 08-May-14 | | | Index Future | 432.38 | 434.8100 | 432.3770 | 434.8100 | 764.00 |
| 10/02/2014 | ALBI On 07-August-14 | | | Index Future | 438.77 | 441.2440 | 438.7740 | 441.2440 | 0.00 |
| 10/02/2014 | ALBI On 06-November-14 | | | Index Future | 445.83 | 448.3400 | 445.8300 | 448.3400 | 0.00 |
| 10/02/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/02/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/02/2014 | EL28 On 06-February-14 | | | Bond Future | 112.43 | 112.4287 | 112.4287 | 112.4287 | 0.00 |
| 10/02/2014 | EL28 On 08-May-14 | | | Bond Future | 112.86 | 112.8664 | 112.8581 | 112.8664 | 0.00 |
| 10/02/2014 | EL28 On 08-May-14 | 113.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | EL28 On 08-May-14 | 114.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | EL28 On 08-May-14 | 114.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | EL28 On 08-May-14 | 113.99 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | EL28 On 08-May-14 | 114.00 | Put | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | EL28 On 08-May-14 | 114.01 | Put | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | EL28 On 07-August-14 | | | Bond Future | 114.54 | 114.5500 | 114.5425 | 114.5500 | 0.00 |
| 10/02/2014 | EL28 On 07-August-14 | 114.01 | Call | Bond Future | 533 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | EL28 On 07-August-14 | 114.00 | Call | Bond Future | 543 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | EL28 On 07-August-14 | 113.99 | Call | Bond Future | 553 | 0 | 1 | 0 | 0.00 |
| 10/02/2014 | EL28 On 07-August-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | EL28 On 07-August-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | EL28 On 07-August-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 06-February-14 | | | Bond Future | 9.85 | 82.8801 | 82.8801 | 82.8801 | 0.00 |
| 10/02/2014 | ES33 On 08-May-14 | | | Bond Future | 10.05 | 80.4546 | 79.6227 | 80.4546 | 6,292.00 |
| 10/02/2014 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 3628 | 3 | 4 | 3 | 0.00 |
| 10/02/2014 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 3704 | 3 | 4 | 3 | 0.00 |
| 10/02/2014 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 3553 | 3 | 4 | 3 | 0.00 |
| 10/02/2014 | ES33 On 07-August-14 | | | Bond Future | 10.16 | 81.5369 | 80.6928 | 81.5369 | 0.00 |
| 10/02/2014 | ES33 On 07-August-14 | 10.16 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | ES33 On 07-August-14 | 10.15 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | ES33 On 07-August-14 | 10.14 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | ES33 On 07-August-14 | 10.15 | Put | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 07-August-14 | 10.16 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 07-August-14 | 10.14 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 06-November-14 | | | Bond Future | 10.26 | 79.0653 | 78.2082 | 79.0653 | 0.00 |
| 10/02/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 176 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 243 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 311 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 08-May-14 | | | GOVI | 431.71 | 433.9380 | 431.7050 | 433.9380 | 292.00 |
| 10/02/2014 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 102950 | 8 | 10 | 8 | 0.00 |
| 10/02/2014 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 103050 | 8 | 10 | 8 | 0.00 |
| 10/02/2014 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 102850 | 8 | 10 | 8 | 0.00 |
| 10/02/2014 | GOVI On 07-August-14 | | | GOVI | 438.09 | 440.3590 | 438.0920 | 440.3590 | 175.00 |
| 10/02/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 07-August-14 | 460.00 | Call | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 218980 | 20 | 22 | 20 | 0.00 |
| 10/02/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 219180 | 20 | 22 | 20 | 0.00 |
| 10/02/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 219080 | 20 | 22 | 20 | 0.00 |
| 10/02/2014 | GOVI On 06-November-14 | | | GOVI | 445.14 | 447.4410 | 445.1370 | 447.4410 | 0.00 |
| 10/02/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 38630 | 2 | 4 | 2 | 0.00 |
| 10/02/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 38730 | 2 | 4 | 2 | 0.00 |
| 10/02/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 38530 | 2 | 4 | 2 | 0.00 |
| 10/02/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/02/2014 | IGOV On 08-May-14 | | | Index Future | 197.99 | 198.0310 | 197.9910 | 198.0310 | 1,261.00 |
| 10/02/2014 | IGOV On 07-August-14 | | | Index Future | 200.94 | 200.9850 | 200.9440 | 200.9850 | 106.00 |
| 10/02/2014 | IGOV On 06-November-14 | | | Index Future | 204.20 | 204.2410 | 204.1990 | 204.2410 | 0.00 |
| 10/02/2014 | ILBI On 08-May-14 | | | Index Future | 536.05 | 538.9670 | 536.0490 | 538.9670 | 0.00 |
| 10/02/2014 | ILBI On 07-August-14 | | | Index Future | 543.83 | 547.0800 | 543.8270 | 547.0800 | 210.00 |
| 10/02/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 10/02/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 10/02/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 10/02/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 10/02/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 10/02/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 10/02/2014 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.70 | 94.3000 | 94.3000 | 94.3000 | 2,000.00 |
| 10/02/2014 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.83 | 94.2500 | 94.1700 | 94.2500 | 4,000.00 |
| 10/02/2014 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 6.05 | 93.9800 | 93.9500 | 93.9800 | 0.00 |
| 10/02/2014 | JBAF On 21-May-14 | | | Jibar Tradeable Future | 6.13 | 93.9300 | 93.8700 | 93.9300 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 6.48 | 93.5700 | 93.5200 | 93.5700 | 3,000.00 |
| 10/02/2014 | JBAF On 16-July-14 | | | Jibar Tradeable Future | 6.56 | 93.5300 | 93.4400 | 93.5300 | 1,000.00 |
| 10/02/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 7.06 | 93.0100 | 92.9400 | 93.0100 | 1,000.00 |
| 10/02/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 7.53 | 92.5700 | 92.4700 | 92.5700 | 0.00 |
| 10/02/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 7.86 | 92.2700 | 92.1400 | 92.2700 | 2,000.00 |
| 10/02/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 8.03 | 92.0900 | 91.9700 | 92.0900 | 5,200.00 |
| 10/02/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 8.19 | 91.9400 | 91.8100 | 91.9400 | 0.00 |
| 10/02/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 8.32 | 91.8200 | 91.6800 | 91.8200 | 0.00 |
| 10/02/2014 | R023 On 06-February-14 | | | Bond Future | 8.51 | 98.8055 | 98.8055 | 98.8055 | 0.00 |
| 10/02/2014 | R023 On 08-May-14 | | | Bond Future | 8.70 | 96.4057 | 95.8017 | 96.4057 | 12,886.00 |
| 10/02/2014 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 420 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 429 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 412 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 7054 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 7110 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 7165 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R023 On 07-August-14 | | | Bond Future | 8.81 | 97.7194 | 97.1061 | 97.7194 | 0.00 |
| 10/02/2014 | R023 On 07-August-14 | 8.49 | Call | Bond Future | 2535 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R023 On 07-August-14 | 8.51 | Call | Bond Future | 2584 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R023 On 07-August-14 | 8.50 | Call | Bond Future | 2559 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R023 On 07-August-14 | 8.51 | Put | Bond Future | 4281 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R023 On 07-August-14 | 8.49 | Put | Bond Future | 4349 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R023 On 07-August-14 | 8.50 | Put | Bond Future | 4315 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R023 On 06-November-14 | | | Bond Future | 8.90 | 95.3712 | 94.7487 | 95.3712 | 0.00 |
| 10/02/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 3177 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 3202 | 4 | 3 | 4 | 0.00 |
| 10/02/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 3153 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 4868 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 4900 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R157 On 06-February-14 | | | Bond Future | 7.10 | 115.0031 | 115.0031 | 115.0031 | 0.00 |
| 10/02/2014 | R157 On 08-May-14 | | | Bond Future | 7.41 | 109.8293 | 109.7684 | 109.8293 | 20,177.00 |
| 10/02/2014 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 4 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2990 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 3003 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2976 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R157 On 07-August-14 | | | Bond Future | 7.75 | 111.4552 | 111.3937 | 111.4552 | 0.00 |
| 10/02/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 235 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 240 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 1333 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 1325 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 1317 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R157 On 06-November-14 | | | Bond Future | 8.15 | 106.4343 | 106.3726 | 106.4343 | 0.00 |
| 10/02/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 1776 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 1790 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 1783 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R186 On 06-February-14 | | | Bond Future | 8.70 | 115.2449 | 115.2449 | 115.2449 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | | | Bond Future | 8.85 | 117.2155 | 116.4587 | 117.2155 | 51,066.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 150 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 9.75 | Call | Bond Future | 7992 | 9 | 8 | 9 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 2181 | 3 | 2 | 3 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 5242 | 6 | 5 | 6 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 1501 | 2 | 2 | 2 | 8,000.00 |
| 10/02/2014 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 4056 | 5 | 4 | 5 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 8.75 | Call | Bond Future | 3034 | 3 | 3 | 3 | 6,000.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 376 | 0 | 0 | 0 | 1,933.00 |
| 10/02/2014 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 5120 | 5 | 5 | 5 | 1,933.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 15723 | 15 | 16 | 15 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 15817 | 15 | 16 | 15 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 2876 | 3 | 3 | 3 | 400.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 15911 | 15 | 16 | 15 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 9.75 | Put | Bond Future | 1013 | 1 | 1 | 1 | 6,000.00 |
| 10/02/2014 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 2080 | 2 | 2 | 2 | 8,000.00 |
| 10/02/2014 | R186 On 08-May-14 | 8.75 | Put | Bond Future | 3887 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 12216 | 12 | 12 | 12 | 0.00 |
| 10/02/2014 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 6579 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | | | Bond Future | 8.95 | 113.6564 | 112.8889 | 113.6564 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 2395 | 3 | 2 | 3 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 2449 | 3 | 2 | 3 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 2422 | 3 | 2 | 3 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 4463 | 5 | 4 | 5 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 7748 | 7 | 8 | 7 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 7865 | 7 | 8 | 7 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 7806 | 7 | 8 | 7 | 0.00 |
| 10/02/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 4731 | 4 | 5 | 4 | 840.00 |
| 10/02/2014 | R186 On 06-November-14 | | | Bond Future | 9.04 | 115.4875 | 114.7085 | 115.4875 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 5985 | 6 | 6 | 6 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 2644 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 2619 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 9869 | 9 | 10 | 9 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 9929 | 9 | 10 | 9 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 9809 | 9 | 10 | 9 | 0.00 |
| 10/02/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 4965 | 5 | 5 | 5 | 2,010.00 |
| 10/02/2014 | R197 On 06-February-14 | | | Bond Future | 268.04 | 268.0387 | 268.0387 | 268.0387 | 0.00 |
| 10/02/2014 | R197 On 08-May-14 | | | Bond Future | 271.80 | 271.8241 | 271.8023 | 271.8241 | 2,049.00 |
| 10/02/2014 | R197 On 08-May-14 | 250.01 | Call | Bond Future | 21792 | 22 | 22 | 22 | 0.00 |
| 10/02/2014 | R197 On 08-May-14 | 249.99 | Call | Bond Future | 21812 | 22 | 22 | 22 | 0.00 |
| 10/02/2014 | R197 On 08-May-14 | 250.00 | Call | Bond Future | 21802 | 22 | 22 | 22 | 0.00 |
| 10/02/2014 | R197 On 08-May-14 | 249.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 08-May-14 | 250.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 08-May-14 | 250.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 07-August-14 | | | Bond Future | 270.07 | 270.0000 | 270.0667 | 270.0000 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R197 On 07-August-14 | 270.00 | Call | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 07-August-14 | 269.99 | Call | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 07-August-14 | 270.01 | Call | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 07-August-14 | 270.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 07-August-14 | 270.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R197 On 07-August-14 | 269.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R201 On 06-February-14 | | | Bond Future | 6.30 | 103.2498 | 103.2498 | 103.2498 | 0.00 |
| 10/02/2014 | R201 On 08-May-14 | | | Bond Future | 6.72 | 104.6485 | 104.6108 | 104.6485 | 0.00 |
| 10/02/2014 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 1194 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 1182 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 1188 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R201 On 07-August-14 | | | Bond Future | 7.19 | 101.7858 | 101.7478 | 101.7858 | 0.00 |
| 10/02/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 716 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 713 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 710 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R202 On 06-February-14 | | | Bond Future | 204.36 | 204.3628 | 204.3628 | 204.3628 | 0.00 |
| 10/02/2014 | R202 On 08-May-14 | | | Bond Future | 207.85 | 207.8622 | 207.8469 | 207.8622 | 44,448.00 |
| 10/02/2014 | R202 On 08-May-14 | 215.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R202 On 08-May-14 | 215.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R202 On 08-May-14 | 214.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R202 On 08-May-14 | 215.00 | Put | Bond Future | 7153 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R202 On 08-May-14 | 215.01 | Put | Bond Future | 7163 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R202 On 08-May-14 | 214.99 | Put | Bond Future | 7143 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R202 On 07-August-14 | | | Bond Future | 207.87 | 208.0000 | 207.8723 | 208.0000 | 0.00 |
| 10/02/2014 | R202 On 07-August-14 | 207.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R202 On 07-August-14 | 208.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R202 On 07-August-14 | 208.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R202 On 07-August-14 | 208.00 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R202 On 07-August-14 | 208.01 | Put | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R202 On 07-August-14 | 207.99 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R203 On 06-February-14 | | | Bond Future | 7.76 | 104.8937 | 104.8937 | 104.8937 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | | | Bond Future | 7.96 | 102.3384 | 102.1536 | 102.3384 | 16,394.00 |
| 10/02/2014 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 171 | 0 | 0 | 0 | 29.00 |
| 10/02/2014 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 498 | 1 | 0 | 1 | 16.00 |
| 10/02/2014 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 6697 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 6635 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 3472 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 6666 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | | | Bond Future | 8.13 | 103.8532 | 103.6659 | 103.8532 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 671 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 655 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 378 | 0 | 0 | 0 | 46.00 |
| 10/02/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 2937 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 2917 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 2957 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R203 On 06-November-14 | | | Bond Future | 8.29 | 101.3597 | 101.1702 | 101.3597 | 0.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 651 | 1 | 1 | 1 | 14.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 571 | 1 | 1 | 1 | 45.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 582 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 576 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 3988 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 4272 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 4231 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 4252 | 4 | 4 | 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 |
|------------|------------------|----------------|------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R204 On | 06-February-14 | | | | Bond Future | 8.00 | 101.1467 | 101.1467 | 101.1467 | 0.00 |
| 10/02/2014 | R204 On | 08-May-14 | | | | Bond Future | 8.20 | 102.6759 | 102.3796 | 102.6759 | 30,006.00 |
| 10/02/2014 | R204 On | 08-May-14 | 6.05 | Call | | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R204 On | 08-May-14 | 6.04 | Call | | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R204 On | 08-May-14 | 6.06 | Call | | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R204 On | 08-May-14 | 6.06 | Put | | Bond Future | 8470 | 8 | 8 | 8 | 0.00 |
| 10/02/2014 | R204 On | 08-May-14 | 6.04 | Put | | Bond Future | 8552 | 8 | 9 | 8 | 0.00 |
| 10/02/2014 | R204 On | 08-May-14 | 6.05 | Put | | Bond Future | 8511 | 8 | 9 | 8 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | | | | Bond Future | 8.35 | 100.1620 | 99.8617 | 100.1620 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.78 | Call | | Bond Future | 1201 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.46 | Call | | Bond Future | 841 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.44 | Call | | Bond Future | 822 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.45 | Call | | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.78 | Put | | Bond Future | 3261 | 3 | 3 | 3 | 530.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.44 | Put | | Bond Future | 4134 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.46 | Put | | Bond Future | 4079 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R204 On | 07-August-14 | 7.45 | Put | | Bond Future | 4106 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | | | | Bond Future | 8.48 | 101.7754 | 101.4709 | 101.7754 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | 7.00 | Call | | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | 7.01 | Call | | Bond Future | 751 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | 7.99 | Call | | Bond Future | 1768 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | 6.99 | Call | | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | 7.00 | Put | | Bond Future | 5905 | 6 | 6 | 6 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | 7.99 | Put | | Bond Future | 3444 | 3 | 3 | 3 | 1,270.00 |
| 10/02/2014 | R204 On | 06-November-14 | 7.01 | Put | | Bond Future | 5876 | 6 | 6 | 6 | 0.00 |
| 10/02/2014 | R204 On | 06-November-14 | 6.99 | Put | | Bond Future | 5933 | 6 | 6 | 6 | 0.00 |
| 10/02/2014 | R207 On | 06-February-14 | | | | Bond Future | 8.25 | 95.9403 | 95.9403 | 95.9403 | 0.00 |
| 10/02/2014 | R207 On | 08-May-14 | | | | Bond Future | 8.44 | 97.3645 | 97.0520 | 97.3645 | 18,448.00 |
| 10/02/2014 | R207 On | 08-May-14 | 6.20 | Call | | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R207 On | 08-May-14 | 6.21 | Call | | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R207 On | 08-May-14 | 6.19 | Call | | Bond Future | 17 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R207 On | 08-May-14 | 6.20 | Put | | Bond Future | 10275 | 10 | 10 | 10 | 0.00 |
| 10/02/2014 | R207 On | 08-May-14 | 6.19 | Put | | Bond Future | 10323 | 10 | 10 | 10 | 0.00 |
| 10/02/2014 | R207 On | 08-May-14 | 6.21 | Put | | Bond Future | 10227 | 10 | 10 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R207 On 07-August-14 | | | Bond Future | 8.59 | 95.1640 | 94.8473 | 95.1640 | 0.00 |
| 10/02/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 4743 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 4775 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 4712 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R207 On 06-November-14 | | | Bond Future | 8.70 | 96.6972 | 96.3760 | 96.6972 | 0.00 |
| 10/02/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 6592 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 6559 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 6526 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R208 On 06-February-14 | | | Bond Future | 8.37 | 93.9016 | 93.9016 | 93.9016 | 0.00 |
| 10/02/2014 | R208 On 08-May-14 | | | Bond Future | 8.57 | 91.8823 | 91.4573 | 91.8823 | 11,022.00 |
| 10/02/2014 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 11882 | 11 | 12 | 11 | 0.00 |
| 10/02/2014 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 11771 | 11 | 12 | 11 | 0.00 |
| 10/02/2014 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 11827 | 11 | 12 | 11 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | | | Bond Future | 8.69 | 93.2424 | 92.8115 | 93.2424 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 1897 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 1122 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 3853 | 4 | 4 | 4 | 630.00 |
| 10/02/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 5424 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 5387 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 5460 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R208 On 06-November-14 | | | Bond Future | 8.80 | 91.3440 | 90.9068 | 91.3440 | 0.00 |
| 10/02/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 1053 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 1074 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 10/02/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 2652 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 7419 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 4024 | 4 | 4 | 4 | 1,520.00 |
| 10/02/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 7458 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 7380 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R209 On 06-February-14 | | | Bond Future | 9.17 | 74.8584 | 74.8584 | 74.8584 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | | | Bond Future | 9.35 | 72.9215 | 72.0395 | 72.9215 | 24,063.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.63 | Call | Bond Future | 4062 | 5 | 4 | 5 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.50 | Call | Bond Future | 3552 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 4991 | 6 | 5 | 6 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 4559 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 8.50 | Call | Bond Future | 866 | 1 | 1 | 1 | 640.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.00 | Call | Bond Future | 1924 | 2 | 2 | 2 | 640.00 |
| 10/02/2014 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 12221 | 11 | 12 | 11 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 12392 | 12 | 12 | 12 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.63 | Put | Bond Future | 2126 | 2 | 2 | 2 | 883.00 |
| 10/02/2014 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 12306 | 12 | 12 | 12 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.50 | Put | Bond Future | 2512 | 2 | 3 | 2 | 640.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.00 | Put | Bond Future | 4502 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 1814 | 2 | 2 | 2 | 7,262.00 |
| 10/02/2014 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 1582 | 1 | 2 | 1 | 10,000.00 |
| 10/02/2014 | R209 On 08-May-14 | 8.50 | Put | Bond Future | 7361 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R209 On 07-August-14 | | | Bond Future | 9.44 | 74.0011 | 73.1062 | 74.0011 | 0.00 |
| 10/02/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 3164 | 4 | 3 | 4 | 0.00 |
| 10/02/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 3193 | 4 | 3 | 4 | 0.00 |
| 10/02/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 3136 | 4 | 3 | 4 | 0.00 |
| 10/02/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 5907 | 5 | 6 | 5 | 0.00 |
| 10/02/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 5999 | 6 | 6 | 6 | 0.00 |
| 10/02/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 5953 | 5 | 6 | 5 | 0.00 |
| 10/02/2014 | R209 On 06-November-14 | | | Bond Future | 9.51 | 72.0449 | 71.1363 | 72.0449 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3725 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3753 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 3781 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 7468 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 7374 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 7420 | 7 | 7 | 7 | 0.00 |
| 10/02/2014 | R210 On 06-February-14 | | | Bond Future | 156.23 | 156.2277 | 156.2277 | 156.2277 | 0.00 |
| 10/02/2014 | R210 On 08-May-14 | | | Bond Future | 156.47 | 156.4773 | 156.4655 | 156.4773 | 719.00 |
| 10/02/2014 | R210 On 08-May-14 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 08-May-14 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 08-May-14 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 08-May-14 | 159.99 | Put | Bond Future | 3525 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R210 On 08-May-14 | 160.00 | Put | Bond Future | 3535 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R210 On 08-May-14 | 160.01 | Put | Bond Future | 3545 | 4 | 4 | 4 | 0.00 |
| 10/02/2014 | R210 On 07-August-14 | | | Bond Future | 158.80 | 159.0000 | 158.8006 | 159.0000 | 0.00 |
| 10/02/2014 | R210 On 07-August-14 | 159.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 07-August-14 | 159.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 07-August-14 | 158.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 07-August-14 | 159.00 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 07-August-14 | 159.01 | Put | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R210 On 07-August-14 | 158.99 | Put | Bond Future | 189 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 06-February-14 | | | Bond Future | 125.87 | 125.8670 | 125.8670 | 125.8670 | 0.00 |
| 10/02/2014 | R211 On 08-May-14 | | | Bond Future | 127.63 | 127.6408 | 127.6268 | 127.6408 | 390.00 |
| 10/02/2014 | R211 On 08-May-14 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 08-May-14 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 08-May-14 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 08-May-14 | 130.00 | Put | Bond Future | 2373 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R211 On 08-May-14 | 130.01 | Put | Bond Future | 2383 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R211 On 08-May-14 | 129.99 | Put | Bond Future | 2363 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R211 On 07-August-14 | | | Bond Future | 127.98 | 128.0000 | 127.9767 | 128.0000 | 0.00 |
| 10/02/2014 | R211 On 07-August-14 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 07-August-14 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 07-August-14 | 127.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R211 On 07-August-14 | 128.00 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 07-August-14 | 128.01 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R211 On 07-August-14 | 127.99 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 06-February-14 | | | Bond Future | 126.77 | 126.7701 | 126.7701 | 126.7701 | 0.00 |
| 10/02/2014 | R212 On 08-May-14 | | | Bond Future | 128.83 | 128.8365 | 128.8258 | 128.8365 | 21,791.00 |
| 10/02/2014 | R212 On 08-May-14 | 132.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 08-May-14 | 132.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 08-May-14 | 131.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 08-May-14 | 132.00 | Put | Bond Future | 3174 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R212 On 08-May-14 | 132.01 | Put | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R212 On 08-May-14 | 131.99 | Put | Bond Future | 3164 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R212 On 07-August-14 | | | Bond Future | 129.04 | 129.0500 | 129.0419 | 129.0500 | 0.00 |
| 10/02/2014 | R212 On 07-August-14 | 128.99 | Call | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 07-August-14 | 129.01 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 07-August-14 | 129.00 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 07-August-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 07-August-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R212 On 07-August-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R213 On 06-February-14 | | | Bond Future | 9.14 | 84.8907 | 84.8907 | 84.8907 | 0.00 |
| 10/02/2014 | R213 On 08-May-14 | | | Bond Future | 9.28 | 82.8907 | 82.1486 | 82.8907 | 21,730.00 |
| 10/02/2014 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 183 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 13332 | 13 | 13 | 13 | 0.00 |
| 10/02/2014 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 13418 | 13 | 13 | 13 | 0.00 |
| 10/02/2014 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 13247 | 13 | 13 | 13 | 0.00 |
| 10/02/2014 | R213 On 07-August-14 | | | Bond Future | 9.37 | 84.1174 | 83.3646 | 84.1174 | 0.00 |
| 10/02/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 2753 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 10/02/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 6629 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 6580 | 6 | 7 | 6 | 0.00 |
| 10/02/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 6678 | 6 | 7 | 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 |
|------------|------------------|----------------|------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R213 On | 06-November-14 | | | | Bond Future | 9.46 | 81.9283 | 81.1641 | 81.9283 | 0.00 |
| 10/02/2014 | R213 On | 06-November-14 | 8.84 | Call | | Bond Future | 3405 | 4 | 3 | 4 | 0.00 |
| 10/02/2014 | R213 On | 06-November-14 | 8.86 | Call | | Bond Future | 3459 | 4 | 3 | 4 | 0.00 |
| 10/02/2014 | R213 On | 06-November-14 | 8.85 | Call | | Bond Future | 3433 | 4 | 3 | 4 | 0.00 |
| 10/02/2014 | R213 On | 06-November-14 | 8.85 | Put | | Bond Future | 7834 | 7 | 8 | 7 | 0.00 |
| 10/02/2014 | R213 On | 06-November-14 | 8.84 | Put | | Bond Future | 7882 | 7 | 8 | 7 | 0.00 |
| 10/02/2014 | R213 On | 06-November-14 | 8.86 | Put | | Bond Future | 7785 | 7 | 8 | 7 | 0.00 |
| 10/02/2014 | R214 On | 06-February-14 | | | | Bond Future | 9.29 | 75.5199 | 75.5199 | 75.5199 | 0.00 |
| 10/02/2014 | R214 On | 08-May-14 | | | | Bond Future | 9.49 | 73.4173 | 72.4360 | 73.4173 | 5,055.00 |
| 10/02/2014 | R214 On | 08-May-14 | 9.00 | Call | | Bond Future | 1692 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R214 On | 08-May-14 | 8.99 | Call | | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R214 On | 08-May-14 | 9.01 | Call | | Bond Future | 1717 | 2 | 2 | 2 | 0.00 |
| 10/02/2014 | R214 On | 08-May-14 | 9.00 | Put | | Bond Future | 5393 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R214 On | 08-May-14 | 9.01 | Put | | Bond Future | 5338 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R214 On | 08-May-14 | 8.99 | Put | | Bond Future | 5448 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R214 On | 07-August-14 | | | | Bond Future | 9.57 | 74.4106 | 73.4150 | 74.4106 | 0.00 |
| 10/02/2014 | R214 On | 07-August-14 | 9.56 | Call | | Bond Future | 4517 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R214 On | 07-August-14 | 9.54 | Call | | Bond Future | 4447 | 5 | 4 | 5 | 0.00 |
| 10/02/2014 | R214 On | 07-August-14 | 9.55 | Call | | Bond Future | 4482 | 5 | 4 | 5 | 0.00 |
| 10/02/2014 | R214 On | 07-August-14 | 9.56 | Put | | Bond Future | 4589 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | R214 On | 07-August-14 | 9.54 | Put | | Bond Future | 4663 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | R214 On | 07-August-14 | 9.55 | Put | | Bond Future | 4626 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | R214 On | 06-November-14 | | | | Bond Future | 9.65 | 72.3203 | 71.3093 | 72.3203 | 0.00 |
| 10/02/2014 | R214 On | 06-November-14 | 9.64 | Call | | Bond Future | 5452 | 6 | 5 | 6 | 0.00 |
| 10/02/2014 | R214 On | 06-November-14 | 9.65 | Call | | Bond Future | 5487 | 6 | 5 | 6 | 0.00 |
| 10/02/2014 | R214 On | 06-November-14 | 9.66 | Call | | Bond Future | 5521 | 6 | 6 | 6 | 0.00 |
| 10/02/2014 | R214 On | 06-November-14 | 9.65 | Put | | Bond Future | 5454 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R214 On | 06-November-14 | 9.66 | Put | | Bond Future | 5417 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R214 On | 06-November-14 | 9.64 | Put | | Bond Future | 5490 | 5 | 5 | 5 | 0.00 |
| 10/02/2014 | R248 On | 06-February-14 | | | | Bond Future | 9.37 | 97.6315 | 97.6315 | 97.6315 | 0.00 |
| 10/02/2014 | R248 On | 08-May-14 | | | | Bond Future | 9.57 | 94.7847 | 93.5355 | 94.7847 | 13,650.00 |
| 10/02/2014 | R248 On | 08-May-14 | 9.04 | Call | | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R248 On | 08-May-14 | 9.06 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/02/2014 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 5052 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 4950 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 5154 | 4 | 5 | 4 | 0.00 |
| 10/02/2014 | R248 On 07-August-14 | | | Bond Future | 9.66 | 96.0661 | 94.7985 | 96.0661 | 0.00 |
| 10/02/2014 | R248 On 07-August-14 | 9.65 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R248 On 07-August-14 | 9.66 | Call | Bond Future | 29 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R248 On 07-August-14 | 9.64 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R248 On 07-August-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R248 On 07-August-14 | 9.65 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R248 On 07-August-14 | 9.64 | Put | Bond Future | 153 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R248 On 06-November-14 | | | Bond Future | 9.74 | 93.1864 | 91.8992 | 93.1864 | 0.00 |
| 10/02/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 41 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 10/02/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/02/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 139 | 0 | 0 | 0 | 0.00 |