



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For April 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 2025 On 08-May-14 | | | Bond Future | 112.68 | 112.4452 | 112.6765 | 112.4452 | 0.00 |
| 01/04/2014 | 2025 On 08-May-14 | 111.01 | Call | Bond Future | 1666 | 1 | 1666 | 1 | 0.00 |
| 01/04/2014 | 2025 On 08-May-14 | 110.99 | Call | Bond Future | 1686 | 1 | 1686 | 1 | 0.00 |
| 01/04/2014 | 2025 On 08-May-14 | 111.00 | Call | Bond Future | 1676 | 1 | 1676 | 1 | 0.00 |
| 01/04/2014 | 2025 On 08-May-14 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2025 On 08-May-14 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2025 On 08-May-14 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2025 On 07-August-14 | | | Bond Future | 113.21 | 112.9747 | 113.2089 | 112.9747 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | 2025 On 07-August-14 | 108.99 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 01/04/2014 | 2025 On 07-August-14 | 109.01 | Call | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 01/04/2014 | 2025 On 07-August-14 | 109.00 | Call | Bond Future | 4209 | 4 | 4209 | 4 | 0.00 |
| 01/04/2014 | 2025 On 07-August-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2025 On 07-August-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2025 On 07-August-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 08-May-14 | | | Bond Future | 8.92 | 95.2810 | 8.9163 | 95.2810 | 1,991.00 |
| 01/04/2014 | 2030 On 08-May-14 | 9.00 | Call | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 01/04/2014 | 2030 On 08-May-14 | 8.99 | Call | Bond Future | 579 | 1 | 579 | 1 | 0.00 |
| 01/04/2014 | 2030 On 08-May-14 | 9.01 | Call | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 01/04/2014 | 2030 On 08-May-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 08-May-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 08-May-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 07-August-14 | | | Bond Future | 9.01 | 92.6653 | 9.0070 | 92.6653 | 0.00 |
| 01/04/2014 | 2030 On 07-August-14 | 8.99 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/04/2014 | 2030 On 07-August-14 | 9.01 | Call | Bond Future | 24 | 1 | 24 | 1 | 0.00 |
| 01/04/2014 | 2030 On 07-August-14 | 9.00 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/04/2014 | 2030 On 07-August-14 | 9.00 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 01/04/2014 | 2030 On 07-August-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 07-August-14 | 8.99 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 01/04/2014 | 2030 On 06-November-14 | | | Bond Future | 9.09 | 94.0865 | 9.0873 | 94.0865 | 0.00 |
| 01/04/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 748 | 0 | 748 | 0 | 0.00 |
| 01/04/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 593 | 0 | 593 | 0 | 0.00 |
| 01/04/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 670 | 0 | 670 | 0 | 0.00 |
| 01/04/2014 | 2037 On 08-May-14 | | | Bond Future | 9.09 | 97.5834 | 9.0937 | 97.5834 | 5,914.00 |
| 01/04/2014 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 2464 | 3 | 2464 | 3 | 0.00 |
| 01/04/2014 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 2638 | 4 | 2638 | 4 | 0.00 |
| 01/04/2014 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 2551 | 3 | 2551 | 3 | 0.00 |
| 01/04/2014 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | 2037 On 07-August-14 | | | Bond Future | 9.18 | 94.7509 | 9.1785 | 94.7509 | 3,280.00 |
| 01/04/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 1254 | 0 | 1254 | 0 | 0.00 |
| 01/04/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 1163 | 0 | 1163 | 0 | 0.00 |
| 01/04/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 1071 | 0 | 1071 | 0 | 0.00 |
| 01/04/2014 | 2037 On 06-November-14 | | | Bond Future | 9.25 | 96.0872 | 9.2538 | 96.0872 | 0.00 |
| 01/04/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 3728 | 5 | 3728 | 5 | 0.00 |
| 01/04/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 3811 | 5 | 3811 | 5 | 0.00 |
| 01/04/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 3894 | 5 | 3894 | 5 | 0.00 |
| 01/04/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2038 On 08-May-14 | | | Bond Future | 113.31 | 112.4653 | 113.3099 | 112.4653 | 367.00 |
| 01/04/2014 | 2038 On 08-May-14 | 109.00 | Call | Bond Future | 4310 | 3 | 4310 | 3 | 0.00 |
| 01/04/2014 | 2038 On 08-May-14 | 109.01 | Call | Bond Future | 4300 | 3 | 4300 | 3 | 0.00 |
| 01/04/2014 | 2038 On 08-May-14 | 108.99 | Call | Bond Future | 4320 | 3 | 4320 | 3 | 0.00 |
| 01/04/2014 | 2038 On 08-May-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2038 On 08-May-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2038 On 08-May-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2038 On 07-August-14 | | | Bond Future | 113.71 | 112.8544 | 113.7109 | 112.8544 | 0.00 |
| 01/04/2014 | 2038 On 07-August-14 | 106.01 | Call | Bond Future | 7701 | 7 | 7701 | 7 | 0.00 |
| 01/04/2014 | 2038 On 07-August-14 | 106.00 | Call | Bond Future | 7711 | 7 | 7711 | 7 | 0.00 |
| 01/04/2014 | 2038 On 07-August-14 | 105.99 | Call | Bond Future | 7721 | 7 | 7721 | 7 | 0.00 |
| 01/04/2014 | 2038 On 07-August-14 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2038 On 07-August-14 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2038 On 07-August-14 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 08-May-14 | | | Bond Future | 110.18 | 110.1622 | 110.1764 | 110.1622 | 5,218.00 |
| 01/04/2014 | 2046 On 08-May-14 | 104.35 | Call | Bond Future | 5826 | 6 | 5826 | 6 | 0.00 |
| 01/04/2014 | 2046 On 08-May-14 | 104.36 | Call | Bond Future | 5816 | 6 | 5816 | 6 | 0.00 |
| 01/04/2014 | 2046 On 08-May-14 | 104.34 | Call | Bond Future | 5836 | 6 | 5836 | 6 | 0.00 |
| 01/04/2014 | 2046 On 08-May-14 | 104.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 08-May-14 | 104.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | 2046 On 08-May-14 | 104.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 07-August-14 | | | Bond Future | 111.80 | 111.7851 | 111.7990 | 111.7851 | 0.00 |
| 01/04/2014 | 2046 On 07-August-14 | 104.44 | Call | Bond Future | 7359 | 7 | 7359 | 7 | 0.00 |
| 01/04/2014 | 2046 On 07-August-14 | 104.45 | Call | Bond Future | 7349 | 7 | 7349 | 7 | 0.00 |
| 01/04/2014 | 2046 On 07-August-14 | 104.43 | Call | Bond Future | 7369 | 7 | 7369 | 7 | 0.00 |
| 01/04/2014 | 2046 On 07-August-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 07-August-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 07-August-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 06-November-14 | | | Bond Future | 112.18 | 112.1694 | 112.1814 | 112.1694 | 0.00 |
| 01/04/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 7751 | 8 | 7751 | 8 | 0.00 |
| 01/04/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 7731 | 8 | 7731 | 8 | 0.00 |
| 01/04/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 7741 | 8 | 7741 | 8 | 0.00 |
| 01/04/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2050 On 08-May-14 | | | Bond Future | 118.75 | 118.7346 | 118.7498 | 118.7346 | 680.00 |
| 01/04/2014 | 2050 On 08-May-14 | 114.99 | Call | Bond Future | 3760 | 4 | 3760 | 4 | 0.00 |
| 01/04/2014 | 2050 On 08-May-14 | 115.01 | Call | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |
| 01/04/2014 | 2050 On 08-May-14 | 115.00 | Call | Bond Future | 3750 | 4 | 3750 | 4 | 0.00 |
| 01/04/2014 | 2050 On 08-May-14 | 115.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2050 On 08-May-14 | 115.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2050 On 08-May-14 | 114.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2050 On 07-August-14 | | | Bond Future | 119.09 | 119.0758 | 119.0910 | 119.0758 | 0.00 |
| 01/04/2014 | 2050 On 07-August-14 | 112.00 | Call | Bond Future | 7091 | 7 | 7091 | 7 | 0.00 |
| 01/04/2014 | 2050 On 07-August-14 | 111.99 | Call | Bond Future | 7101 | 7 | 7101 | 7 | 0.00 |
| 01/04/2014 | 2050 On 07-August-14 | 112.01 | Call | Bond Future | 7081 | 7 | 7081 | 7 | 0.00 |
| 01/04/2014 | 2050 On 07-August-14 | 112.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2050 On 07-August-14 | 112.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 2050 On 07-August-14 | 111.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | AL12 On 08-May-14 | | | Index Future | 483.07 | 486.7550 | 483.0730 | 486.7550 | 0.00 |
| 01/04/2014 | AL12 On 07-August-14 | | | Index Future | 490.12 | 493.8610 | 490.1230 | 493.8610 | 0.00 |
| 01/04/2014 | AL12 On 06-November-14 | | | Index Future | 497.62 | 501.4250 | 497.6210 | 501.4250 | 0.00 |
| 01/04/2014 | AL37 On 08-May-14 | | | Index Future | 411.58 | 412.1840 | 411.5790 | 412.1840 | 0.00 |
| 01/04/2014 | AL37 On 07-August-14 | | | Index Future | 417.59 | 418.2010 | 417.5860 | 418.2010 | 0.00 |
| 01/04/2014 | AL7T On 08-May-14 | | | Index Future | 482.77 | 484.9470 | 482.7700 | 484.9470 | 1.00 |
| 01/04/2014 | AL7T On 07-August-14 | | | Index Future | 489.82 | 492.0270 | 489.8150 | 492.0270 | 0.00 |
| 01/04/2014 | ALBI On 08-May-14 | | | Index Future | 441.18 | 443.0970 | 441.1790 | 443.0970 | 704.00 |
| 01/04/2014 | ALBI On 07-August-14 | | | Index Future | 447.62 | 449.5650 | 447.6170 | 449.5650 | 0.00 |
| 01/04/2014 | ALBI On 06-November-14 | | | Index Future | 454.47 | 456.4510 | 454.4650 | 456.4510 | 0.00 |
| 01/04/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/04/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/04/2014 | EL28 On 08-May-14 | | | Bond Future | 117.73 | 117.7099 | 117.7250 | 117.7099 | 0.00 |
| 01/04/2014 | EL28 On 08-May-14 | 113.99 | Call | Bond Future | 3735 | 4 | 3735 | 4 | 0.00 |
| 01/04/2014 | EL28 On 08-May-14 | 114.01 | Call | Bond Future | 3715 | 4 | 3715 | 4 | 0.00 |
| 01/04/2014 | EL28 On 08-May-14 | 114.00 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 01/04/2014 | EL28 On 08-May-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | EL28 On 08-May-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | EL28 On 08-May-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | EL28 On 07-August-14 | | | Bond Future | 119.46 | 119.4442 | 119.4589 | 119.4442 | 0.00 |
| 01/04/2014 | EL28 On 07-August-14 | 114.01 | Call | Bond Future | 5449 | 5 | 5449 | 5 | 0.00 |
| 01/04/2014 | EL28 On 07-August-14 | 114.00 | Call | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 01/04/2014 | EL28 On 07-August-14 | 113.99 | Call | Bond Future | 5469 | 5 | 5469 | 5 | 0.00 |
| 01/04/2014 | EL28 On 07-August-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | EL28 On 07-August-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | EL28 On 07-August-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 08-May-14 | | | Bond Future | 9.70 | 82.8730 | 9.6955 | 82.8730 | 6,292.00 |
| 01/04/2014 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 1084 | 0 | 1084 | 0 | 0.00 |
| 01/04/2014 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 1159 | 0 | 1159 | 0 | 0.00 |
| 01/04/2014 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 1009 | 0 | 1009 | 0 | 0.00 |
| 01/04/2014 | ES33 On 07-August-14 | | | Bond Future | 9.80 | 83.9755 | 9.7979 | 83.9755 | 0.00 |
| 01/04/2014 | ES33 On 07-August-14 | 10.16 | Call | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 01/04/2014 | ES33 On 07-August-14 | 10.15 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 01/04/2014 | ES33 On 07-August-14 | 10.14 | Call | Bond Future | 2421 | 3 | 2421 | 3 | 0.00 |
| 01/04/2014 | ES33 On 07-August-14 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 07-August-14 | 10.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 07-August-14 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 06-November-14 | | | Bond Future | 9.90 | 81.4791 | 9.8981 | 81.4791 | 0.00 |
| 01/04/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 01/04/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 2785 | 4 | 2785 | 4 | 0.00 |
| 01/04/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 2852 | 4 | 2852 | 4 | 0.00 |
| 01/04/2014 | ES33 On 06-November-14 | 10.29 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 08-May-14 | | | GOVI | 439.98 | 441.7210 | 439.9820 | 441.7210 | 318.00 |
| 01/04/2014 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 20180 | 0 | 20180 | 0 | 0.00 |
| 01/04/2014 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 20280 | 0 | 20280 | 0 | 0.00 |
| 01/04/2014 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 20080 | 0 | 20080 | 0 | 0.00 |
| 01/04/2014 | GOVI On 07-August-14 | | | GOVI | 446.40 | 448.1700 | 446.4030 | 448.1700 | 220.00 |
| 01/04/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 135870 | 12 | 135870 | 12 | 0.00 |
| 01/04/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 136070 | 12 | 136070 | 12 | 0.00 |
| 01/04/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 135970 | 12 | 135970 | 12 | 0.00 |
| 01/04/2014 | GOVI On 06-November-14 | | | GOVI | 453.23 | 455.0330 | 453.2320 | 455.0330 | 0.00 |
| 01/04/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 42420 | 6 | 42420 | 6 | 0.00 |
| 01/04/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 42220 | 6 | 42220 | 6 | 0.00 |
| 01/04/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 42320 | 6 | 42320 | 6 | 0.00 |
| 01/04/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/04/2014 | IGOV On 08-May-14 | | | Index Future | 205.47 | 205.3130 | 205.4710 | 205.3130 | 1,266.00 |
| 01/04/2014 | IGOV On 07-August-14 | | | Index Future | 208.50 | 208.3360 | 208.4950 | 208.3360 | 90.00 |
| 01/04/2014 | IGOV On 06-November-14 | | | Index Future | 211.71 | 211.5510 | 211.7090 | 211.5510 | 0.00 |
| 01/04/2014 | ILBI On 08-May-14 | | | Index Future | 556.18 | 556.2630 | 556.1780 | 556.2630 | 0.00 |
| 01/04/2014 | ILBI On 07-August-14 | | | Index Future | 564.20 | 564.2820 | 564.1950 | 564.2820 | 210.00 |
| 01/04/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 01/04/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/04/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 01/04/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 01/04/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/04/2014 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 5.74 | 94.2600 | 5.7400 | 94.2600 | 0.00 |
| 01/04/2014 | JBAF On 21-May-14 | | | Jibar Tradeable Future | 5.81 | 94.1800 | 5.8100 | 94.1800 | 2,000.00 |
| 01/04/2014 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 6.05 | 93.9500 | 6.0500 | 93.9500 | 2,000.00 |
| 01/04/2014 | JBAF On 16-July-14 | | | Jibar Tradeable Future | 6.11 | 93.8800 | 6.1100 | 93.8800 | 1,500.00 |
| 01/04/2014 | JBAF On 20-August-14 | | | Jibar Tradeable Future | 6.32 | 93.6800 | 6.3200 | 93.6800 | 700.00 |
| 01/04/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.38 | 93.6100 | 6.3800 | 93.6100 | 1,000.00 |
| 01/04/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.83 | 93.1700 | 6.8300 | 93.1700 | 0.00 |
| 01/04/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 7.14 | 92.8400 | 7.1400 | 92.8400 | 2,850.00 |
| 01/04/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 7.41 | 92.5800 | 7.4100 | 92.5800 | 5,000.00 |
| 01/04/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.60 | 92.3800 | 7.6000 | 92.3800 | 0.00 |
| 01/04/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.77 | 92.2100 | 7.7700 | 92.2100 | 0.00 |
| 01/04/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.94 | 92.0400 | 7.9400 | 92.0400 | 0.00 |
| 01/04/2014 | R023 On 08-May-14 | | | Bond Future | 8.42 | 97.9097 | 8.4156 | 97.9097 | 12,906.00 |
| 01/04/2014 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 01/04/2014 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 01/04/2014 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 01/04/2014 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 01/04/2014 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 5098 | 5 | 5098 | 5 | 0.00 |
| 01/04/2014 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 5159 | 5 | 5159 | 5 | 0.00 |
| 01/04/2014 | R023 On 07-August-14 | | | Bond Future | 8.52 | 99.2285 | 8.5156 | 99.2285 | 0.00 |
| 01/04/2014 | R023 On 07-August-14 | 8.49 | Call | Bond Future | 2270 | 3 | 2270 | 3 | 0.00 |
| 01/04/2014 | R023 On 07-August-14 | 8.51 | Call | Bond Future | 2327 | 3 | 2327 | 3 | 0.00 |
| 01/04/2014 | R023 On 07-August-14 | 8.50 | Call | Bond Future | 2298 | 3 | 2298 | 3 | 0.00 |
| 01/04/2014 | R023 On 07-August-14 | 8.51 | Put | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 01/04/2014 | R023 On 07-August-14 | 8.49 | Put | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 01/04/2014 | R023 On 07-August-14 | 8.50 | Put | Bond Future | 2389 | 2 | 2389 | 2 | 0.00 |
| 01/04/2014 | R023 On 06-November-14 | | | Bond Future | 8.61 | 96.8294 | 8.6134 | 96.8294 | 0.00 |
| 01/04/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 01/04/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 01/04/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 01/04/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 01/04/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 01/04/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 3200 | 3 | 3200 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R157 On 08-May-14 | | | Bond Future | 6.88 | 110.4550 | 6.8821 | 110.4550 | 22,838.00 |
| 01/04/2014 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 01/04/2014 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 01/04/2014 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 01/04/2014 | R157 On 07-August-14 | | | Bond Future | 7.11 | 112.0685 | 7.1124 | 112.0685 | 13,000.00 |
| 01/04/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 01/04/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 01/04/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 01/04/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 01/04/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 01/04/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 01/04/2014 | R157 On 06-November-14 | | | Bond Future | 7.41 | 106.9725 | 7.4074 | 106.9725 | 0.00 |
| 01/04/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 01/04/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 01/04/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 01/04/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 01/04/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 01/04/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | | | Bond Future | 8.51 | 119.9307 | 8.5123 | 119.9307 | 51,609.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.10 | Call | Bond Future | 5122 | 6 | 5122 | 6 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.40 | Call | Bond Future | 1304 | 2 | 1304 | 2 | 1,000.00 |
| 01/04/2014 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 900.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.75 | Call | Bond Future | 9835 | 10 | 9835 | 10 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.80 | Call | Bond Future | 3199 | 4 | 3199 | 4 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 847 | 1 | 847 | 1 | 10,000.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 6176 | 7 | 6176 | 7 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 4448 | 5 | 4448 | 5 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.75 | Call | Bond Future | 2913 | 3 | 2913 | 3 | 6,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 35 | 0 | 35 | 0 | 1,933.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 1,933.00 |
| 01/04/2014 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 12737 | 12 | 12737 | 12 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.40 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 12835 | 12 | 12835 | 12 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.10 | Put | Bond Future | 308 | 0 | 308 | 0 | 1,500.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 432 | 0 | 432 | 0 | 400.00 |
| 01/04/2014 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 9039 | 8 | 9039 | 8 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.75 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 12932 | 12 | 12932 | 12 | 0.00 |
| 01/04/2014 | R186 On 08-May-14 | 8.80 | Put | Bond Future | 806 | 1 | 806 | 1 | 900.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 179 | 0 | 179 | 0 | 10,000.00 |
| 01/04/2014 | R186 On 08-May-14 | 9.75 | Put | Bond Future | 20 | 0 | 20 | 0 | 6,000.00 |
| 01/04/2014 | R186 On 07-August-14 | | | Bond Future | 8.60 | 116.3894 | 8.6018 | 116.3894 | 100.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 2159 | 2 | 2159 | 2 | 0.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 2222 | 3 | 2222 | 3 | 0.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 2190 | 2 | 2190 | 2 | 0.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 4762 | 5 | 4762 | 5 | 0.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 4668 | 4 | 4668 | 4 | 0.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 4775 | 4 | 4775 | 4 | 0.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 4721 | 4 | 4721 | 4 | 0.00 |
| 01/04/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 2176 | 2 | 2176 | 2 | 840.00 |
| 01/04/2014 | R186 On 06-November-14 | | | Bond Future | 8.69 | 118.1739 | 8.6852 | 118.1739 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 6655 | 7 | 6655 | 7 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 2617 | 3 | 2617 | 3 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 2588 | 3 | 2588 | 3 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 7032 | 7 | 7032 | 7 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 7088 | 7 | 7088 | 7 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 6975 | 7 | 6975 | 7 | 0.00 |
| 01/04/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 2828 | 3 | 2828 | 3 | 2,010.00 |
| 01/04/2014 | R197 On 08-May-14 | | | Bond Future | 280.12 | 280.0881 | 280.1205 | 280.0881 | 1,912.00 |
| 01/04/2014 | R197 On 08-May-14 | 250.01 | Call | Bond Future | 30110 | 30 | 30110 | 30 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R197 On 08-May-14 | 249.99 | Call | Bond Future | 30130 | 30 | 30130 | 30 | 0.00 |
| 01/04/2014 | R197 On 08-May-14 | 250.00 | Call | Bond Future | 30120 | 30 | 30120 | 30 | 0.00 |
| 01/04/2014 | R197 On 08-May-14 | 249.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R197 On 08-May-14 | 250.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R197 On 08-May-14 | 250.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R197 On 07-August-14 | | | Bond Future | 278.43 | 278.3944 | 278.4259 | 278.3944 | 0.00 |
| 01/04/2014 | R197 On 07-August-14 | 270.00 | Call | Bond Future | 8426 | 8 | 8426 | 8 | 0.00 |
| 01/04/2014 | R197 On 07-August-14 | 269.99 | Call | Bond Future | 8436 | 8 | 8436 | 8 | 0.00 |
| 01/04/2014 | R197 On 07-August-14 | 270.01 | Call | Bond Future | 8416 | 8 | 8416 | 8 | 0.00 |
| 01/04/2014 | R197 On 07-August-14 | 270.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R197 On 07-August-14 | 270.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R197 On 07-August-14 | 269.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R201 On 08-May-14 | | | Bond Future | 6.43 | 104.7757 | 6.4318 | 104.7757 | 0.00 |
| 01/04/2014 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 01/04/2014 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 01/04/2014 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 01/04/2014 | R201 On 07-August-14 | | | Bond Future | 6.76 | 101.8952 | 6.7562 | 101.8952 | 0.00 |
| 01/04/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 01/04/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 01/04/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 01/04/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 01/04/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 01/04/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 01/04/2014 | R202 On 08-May-14 | | | Bond Future | 218.36 | 218.3379 | 218.3647 | 218.3379 | 44,663.00 |
| 01/04/2014 | R202 On 08-May-14 | 215.01 | Call | Bond Future | 4936 | 5 | 4936 | 5 | 0.00 |
| 01/04/2014 | R202 On 08-May-14 | 215.00 | Call | Bond Future | 4943 | 5 | 4943 | 5 | 0.00 |
| 01/04/2014 | R202 On 08-May-14 | 214.99 | Call | Bond Future | 4949 | 5 | 4949 | 5 | 0.00 |
| 01/04/2014 | R202 On 08-May-14 | 215.00 | Put | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 01/04/2014 | R202 On 08-May-14 | 215.01 | Put | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 01/04/2014 | R202 On 08-May-14 | 214.99 | Put | Bond Future | 1575 | 2 | 1575 | 2 | 0.00 |
| 01/04/2014 | R202 On 07-August-14 | | | Bond Future | 218.49 | 218.4628 | 218.4892 | 218.4628 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R202 On 07-August-14 | 207.99 | Call | Bond Future | 12170 | 12 | 12170 | 12 | 0.00 |
| 01/04/2014 | R202 On 07-August-14 | 208.00 | Call | Bond Future | 12162 | 12 | 12162 | 12 | 0.00 |
| 01/04/2014 | R202 On 07-August-14 | 208.01 | Call | Bond Future | 12155 | 12 | 12155 | 12 | 0.00 |
| 01/04/2014 | R202 On 07-August-14 | 208.00 | Put | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 01/04/2014 | R202 On 07-August-14 | 208.01 | Put | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 01/04/2014 | R202 On 07-August-14 | 207.99 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | | | Bond Future | 7.65 | 103.0859 | 7.6499 | 103.0859 | 16,949.00 |
| 01/04/2014 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 32 | 0 | 32 | 0 | 29.00 |
| 01/04/2014 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 295 | 0 | 295 | 0 | 16.00 |
| 01/04/2014 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 5795 | 6 | 5795 | 6 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 5732 | 6 | 5732 | 6 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 01/04/2014 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 5764 | 6 | 5764 | 6 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | | | Bond Future | 7.81 | 104.5918 | 7.8059 | 104.5918 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 481 | 0 | 481 | 0 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 198 | 0 | 198 | 0 | 46.00 |
| 01/04/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 1890 | 2 | 1890 | 2 | 0.00 |
| 01/04/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 2871 | 3 | 2871 | 3 | 0.00 |
| 01/04/2014 | R203 On 06-November-14 | | | Bond Future | 7.97 | 102.0308 | 7.9679 | 102.0308 | 0.00 |
| 01/04/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 423 | 0 | 423 | 0 | 14.00 |
| 01/04/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 350 | 0 | 350 | 0 | 45.00 |
| 01/04/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 01/04/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 01/04/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 01/04/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 01/04/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 3192 | 3 | 3192 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | | | Bond Future | 8.14 | 103.6554 | 8.1413 | 103.6554 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1041 | 1 | 1041 | 1 | 55.00 |
| 01/04/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 01/04/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 01/04/2014 | R204 On 08-May-14 | | | Bond Future | 7.88 | 103.6663 | 7.8831 | 103.6663 | 31,046.00 |
| 01/04/2014 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 7340 | 7 | 7340 | 7 | 0.00 |
| 01/04/2014 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 7257 | 7 | 7257 | 7 | 0.00 |
| 01/04/2014 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 7298 | 7 | 7298 | 7 | 0.00 |
| 01/04/2014 | R204 On 07-August-14 | | | Bond Future | 8.02 | 101.1478 | 8.0184 | 101.1478 | 300.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 580 | 1 | 580 | 1 | 0.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 1866 | 2 | 1866 | 2 | 530.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 01/04/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 01/04/2014 | R204 On 06-November-14 | | | Bond Future | 8.15 | 102.6984 | 8.1487 | 102.6984 | 0.00 |
| 01/04/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 01/04/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 481 | 1 | 481 | 1 | 0.00 |
| 01/04/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 01/04/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 468 | 0 | 468 | 0 | 0.00 |
| 01/04/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 4505 | 4 | 4505 | 4 | 0.00 |
| 01/04/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 2116 | 2 | 2116 | 2 | 1,270.00 |
| 01/04/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 4476 | 4 | 4476 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 4534 | 4 | 4534 | 4 | 0.00 |
| 01/04/2014 | R207 On 08-May-14 | | | Bond Future | 8.16 | 98.4513 | 8.1599 | 98.4513 | 19,048.00 |
| 01/04/2014 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 9030 | 9 | 9030 | 9 | 0.00 |
| 01/04/2014 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 9079 | 9 | 9079 | 9 | 0.00 |
| 01/04/2014 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 8982 | 9 | 8982 | 9 | 0.00 |
| 01/04/2014 | R207 On 07-August-14 | | | Bond Future | 8.29 | 96.2484 | 8.2897 | 96.2484 | 100.00 |
| 01/04/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 01/04/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 01/04/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 01/04/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 01/04/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 01/04/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 3177 | 3 | 3177 | 3 | 0.00 |
| 01/04/2014 | R207 On 06-November-14 | | | Bond Future | 8.41 | 97.7242 | 8.4085 | 97.7242 | 0.00 |
| 01/04/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 01/04/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 01/04/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 01/04/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 01/04/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 5039 | 5 | 5039 | 5 | 0.00 |
| 01/04/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 5006 | 5 | 5006 | 5 | 0.00 |
| 01/04/2014 | R208 On 08-May-14 | | | Bond Future | 8.29 | 93.1142 | 8.2861 | 93.1142 | 11,721.00 |
| 01/04/2014 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 10477 | 10 | 10477 | 10 | 0.00 |
| 01/04/2014 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 10365 | 10 | 10365 | 10 | 0.00 |
| 01/04/2014 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 10421 | 10 | 10421 | 10 | 0.00 |
| 01/04/2014 | R208 On 07-August-14 | | | Bond Future | 8.40 | 94.4745 | 8.3988 | 94.4745 | 100.00 |
| 01/04/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 01/04/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 1650 | 2 | 1650 | 2 | 0.00 |
| 01/04/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 01/04/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 826 | 1 | 826 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 2216 | 2 | 2216 | 2 | 630.00 |
| 01/04/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 01/04/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 3676 | 3 | 3676 | 3 | 0.00 |
| 01/04/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 3748 | 4 | 3748 | 4 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | | | Bond Future | 8.51 | 92.5237 | 8.5076 | 92.5237 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 2500 | 3 | 2500 | 3 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 5794 | 6 | 5794 | 6 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 2534 | 2 | 2534 | 2 | 1,520.00 |
| 01/04/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 5833 | 6 | 5833 | 6 | 0.00 |
| 01/04/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 5755 | 6 | 5755 | 6 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | | | Bond Future | 9.01 | 75.2306 | 9.0143 | 75.2306 | 25,078.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.63 | Call | Bond Future | 4718 | 5 | 4718 | 5 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.50 | Call | Bond Future | 3977 | 5 | 3977 | 5 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 6030 | 7 | 6030 | 7 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 8.50 | Call | Bond Future | 391 | 1 | 391 | 1 | 640.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.00 | Call | Bond Future | 1612 | 2 | 1612 | 2 | 640.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 5427 | 6 | 5427 | 6 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 9544 | 9 | 9544 | 9 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 9722 | 9 | 9722 | 9 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.63 | Put | Bond Future | 313 | 0 | 313 | 0 | 883.00 |
| 01/04/2014 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 9633 | 9 | 9633 | 9 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.50 | Put | Bond Future | 467 | 0 | 467 | 0 | 640.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.00 | Put | Bond Future | 1720 | 1 | 1720 | 1 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 8.50 | Put | Bond Future | 4415 | 4 | 4415 | 4 | 0.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 212 | 0 | 212 | 0 | 7,262.00 |
| 01/04/2014 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 150 | 0 | 150 | 0 | 10,000.00 |
| 01/04/2014 | R209 On 07-August-14 | | | Bond Future | 9.09 | 76.3296 | 9.0900 | 76.3296 | 100.00 |
| 01/04/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 3034 | 3 | 3034 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 01/04/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 01/04/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 3293 | 3 | 3293 | 3 | 0.00 |
| 01/04/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 3370 | 3 | 3370 | 3 | 0.00 |
| 01/04/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 01/04/2014 | R209 On 06-November-14 | | | Bond Future | 9.16 | 74.3525 | 9.1616 | 74.3525 | 0.00 |
| 01/04/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3662 | 4 | 3662 | 4 | 0.00 |
| 01/04/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3695 | 4 | 3695 | 4 | 0.00 |
| 01/04/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 3729 | 4 | 3729 | 4 | 0.00 |
| 01/04/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 4933 | 5 | 4933 | 5 | 0.00 |
| 01/04/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 4849 | 4 | 4849 | 4 | 0.00 |
| 01/04/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 4890 | 5 | 4890 | 5 | 0.00 |
| 01/04/2014 | R210 On 08-May-14 | | | Bond Future | 163.51 | 163.4949 | 163.5148 | 163.4949 | 719.00 |
| 01/04/2014 | R210 On 08-May-14 | 160.00 | Call | Bond Future | 3515 | 3 | 3515 | 3 | 0.00 |
| 01/04/2014 | R210 On 08-May-14 | 160.01 | Call | Bond Future | 3505 | 3 | 3505 | 3 | 0.00 |
| 01/04/2014 | R210 On 08-May-14 | 159.99 | Call | Bond Future | 3525 | 4 | 3525 | 4 | 0.00 |
| 01/04/2014 | R210 On 08-May-14 | 159.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R210 On 08-May-14 | 160.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R210 On 08-May-14 | 160.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R210 On 07-August-14 | | | Bond Future | 165.92 | 165.9035 | 165.9228 | 165.9035 | 0.00 |
| 01/04/2014 | R210 On 07-August-14 | 159.00 | Call | Bond Future | 6923 | 7 | 6923 | 7 | 0.00 |
| 01/04/2014 | R210 On 07-August-14 | 159.01 | Call | Bond Future | 6913 | 7 | 6913 | 7 | 0.00 |
| 01/04/2014 | R210 On 07-August-14 | 158.99 | Call | Bond Future | 6933 | 7 | 6933 | 7 | 0.00 |
| 01/04/2014 | R210 On 07-August-14 | 159.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R210 On 07-August-14 | 159.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R210 On 07-August-14 | 158.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R211 On 08-May-14 | | | Bond Future | 127.67 | 127.6593 | 127.6714 | 127.6593 | 390.00 |
| 01/04/2014 | R211 On 08-May-14 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R211 On 08-May-14 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R211 On 08-May-14 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R211 On 08-May-14 | 130.00 | Put | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 01/04/2014 | R211 On 08-May-14 | 130.01 | Put | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 01/04/2014 | R211 On 08-May-14 | 129.99 | Put | Bond Future | 2319 | 2 | 2319 | 2 | 0.00 |
| 01/04/2014 | R211 On 07-August-14 | | | Bond Future | 127.99 | 127.9757 | 127.9873 | 127.9757 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R211 On 07-August-14 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R211 On 07-August-14 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R211 On 07-August-14 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R211 On 07-August-14 | 128.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 01/04/2014 | R211 On 07-August-14 | 128.01 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 01/04/2014 | R211 On 07-August-14 | 127.99 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/04/2014 | R212 On 08-May-14 | | | Bond Future | 132.09 | 131.6992 | 132.0858 | 131.6992 | 21,797.00 |
| 01/04/2014 | R212 On 08-May-14 | 132.00 | Call | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 01/04/2014 | R212 On 08-May-14 | 132.01 | Call | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 01/04/2014 | R212 On 08-May-14 | 131.99 | Call | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 01/04/2014 | R212 On 08-May-14 | 132.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R212 On 08-May-14 | 132.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R212 On 08-May-14 | 131.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R212 On 07-August-14 | | | Bond Future | 132.31 | 131.9224 | 132.3141 | 131.9224 | 0.00 |
| 01/04/2014 | R212 On 07-August-14 | 128.99 | Call | Bond Future | 3324 | 3 | 3324 | 3 | 0.00 |
| 01/04/2014 | R212 On 07-August-14 | 129.01 | Call | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 01/04/2014 | R212 On 07-August-14 | 129.00 | Call | Bond Future | 3314 | 3 | 3314 | 3 | 0.00 |
| 01/04/2014 | R212 On 07-August-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R212 On 07-August-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R212 On 07-August-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R213 On 08-May-14 | | | Bond Future | 8.88 | 85.8541 | 8.8766 | 85.8541 | 21,707.00 |
| 01/04/2014 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 01/04/2014 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 01/04/2014 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 01/04/2014 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 10150 | 9 | 10150 | 9 | 0.00 |
| 01/04/2014 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 10239 | 10 | 10239 | 10 | 0.00 |
| 01/04/2014 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 10061 | 9 | 10061 | 9 | 0.00 |
| 01/04/2014 | R213 On 07-August-14 | | | Bond Future | 8.96 | 87.1082 | 8.9569 | 87.1082 | 0.00 |
| 01/04/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 01/04/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 01/04/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 2758 | 3 | 2758 | 3 | 0.00 |
| 01/04/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 3565 | 3 | 3565 | 3 | 0.00 |
| 01/04/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 3524 | 3 | 3524 | 3 | 0.00 |
| 01/04/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 3606 | 3 | 3606 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R213 On 06-November-14 | | | Bond Future | 9.03 | 84.9016 | 9.0345 | 84.9016 | 0.00 |
| 01/04/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 01/04/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 3602 | 4 | 3602 | 4 | 0.00 |
| 01/04/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 3568 | 4 | 3568 | 4 | 0.00 |
| 01/04/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 01/04/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 4989 | 5 | 4989 | 5 | 0.00 |
| 01/04/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 01/04/2014 | R214 On 08-May-14 | | | Bond Future | 9.09 | 76.2305 | 9.0886 | 76.2305 | 5,055.00 |
| 01/04/2014 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 1385 | 2 | 1385 | 2 | 0.00 |
| 01/04/2014 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 1351 | 2 | 1351 | 2 | 0.00 |
| 01/04/2014 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 1420 | 2 | 1420 | 2 | 0.00 |
| 01/04/2014 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 01/04/2014 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 01/04/2014 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 01/04/2014 | R214 On 07-August-14 | | | Bond Future | 9.16 | 77.2510 | 9.1627 | 77.2510 | 0.00 |
| 01/04/2014 | R214 On 07-August-14 | 9.56 | Call | Bond Future | 4985 | 6 | 4985 | 6 | 0.00 |
| 01/04/2014 | R214 On 07-August-14 | 9.54 | Call | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 01/04/2014 | R214 On 07-August-14 | 9.55 | Call | Bond Future | 4939 | 5 | 4939 | 5 | 0.00 |
| 01/04/2014 | R214 On 07-August-14 | 9.56 | Put | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 01/04/2014 | R214 On 07-August-14 | 9.54 | Put | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 01/04/2014 | R214 On 07-August-14 | 9.55 | Put | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 01/04/2014 | R214 On 06-November-14 | | | Bond Future | 9.23 | 75.1479 | 9.2340 | 75.1479 | 0.00 |
| 01/04/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 6123 | 7 | 6123 | 7 | 0.00 |
| 01/04/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 6166 | 7 | 6166 | 7 | 0.00 |
| 01/04/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 6209 | 7 | 6209 | 7 | 0.00 |
| 01/04/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 3111 | 3 | 3111 | 3 | 0.00 |
| 01/04/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 01/04/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 01/04/2014 | R248 On 08-May-14 | | | Bond Future | 9.16 | 98.3904 | 9.1647 | 98.3904 | 13,515.00 |
| 01/04/2014 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 1158 | 0 | 1158 | 0 | 0.00 |
| 01/04/2014 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 1056 | 0 | 1056 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2014 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 1260 | 0 | 1260 | 0 | 0.00 |
| 01/04/2014 | R248 On 07-August-14 | | | Bond Future | 9.24 | 99.7065 | 9.2415 | 99.7065 | 0.00 |
| 01/04/2014 | R248 On 07-August-14 | 9.65 | Call | Bond Future | 3871 | 5 | 3871 | 5 | 0.00 |
| 01/04/2014 | R248 On 07-August-14 | 9.66 | Call | Bond Future | 3962 | 5 | 3962 | 5 | 0.00 |
| 01/04/2014 | R248 On 07-August-14 | 9.64 | Call | Bond Future | 3779 | 5 | 3779 | 5 | 0.00 |
| 01/04/2014 | R248 On 07-August-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 07-August-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 07-August-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 06-November-14 | | | Bond Future | 9.32 | 96.8100 | 9.3155 | 96.8100 | 0.00 |
| 01/04/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 3780 | 5 | 3780 | 5 | 0.00 |
| 01/04/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 3959 | 5 | 3959 | 5 | 0.00 |
| 01/04/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 3870 | 5 | 3870 | 5 | 0.00 |
| 01/04/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |