



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2014

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 2025 On 06-November-14 |        |              | Bond Future        | 117.81    | 117.8333                      | 117.8120  | 117.8333                        | 0.00          |
| 13/08/2014 | 2025 On 06-November-14 | 116.99 | Call         | Bond Future        | 822       | 1                             | 822       | 1                               | 0.00          |
| 13/08/2014 | 2025 On 06-November-14 | 117.01 | Call         | Bond Future        | 802       | 1                             | 802       | 1                               | 0.00          |
| 13/08/2014 | 2025 On 06-November-14 | 117.00 | Call         | Bond Future        | 812       | 1                             | 812       | 1                               | 0.00          |
| 13/08/2014 | 2025 On 06-November-14 | 116.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2025 On 06-November-14 | 117.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2025 On 06-November-14 | 117.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2025 On 05-February-15 |        |              | Bond Future        | 118.57    | 118.5966                      | 118.5719  | 118.5966                        | 0.00          |
| 13/08/2014 | 2025 On 05-February-15 | 118.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2025 On 05-February-15 | 119.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2025 On 05-February-15 | 119.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2025 On 05-February-15 | 118.99 | Put          | Bond Future        | 418       | 0                             | 418       | 0                               | 0.00          |
| 13/08/2014 | 2025 On 05-February-15 | 119.00 | Put          | Bond Future        | 428       | 0                             | 428       | 0                               | 0.00          |
| 13/08/2014 | 2025 On 05-February-15 | 119.01 | Put          | Bond Future        | 438       | 0                             | 438       | 0                               | 0.00          |
| 13/08/2014 | 2030 On 06-November-14 |        |              | Bond Future        | 8.80      | 95.4491                       | 8.8036    | 95.4491                         | 4,185.00      |
| 13/08/2014 | 2030 On 06-November-14 | 8.99   | Call         | Bond Future        | 1457      | 1                             | 1457      | 1                               | 0.00          |
| 13/08/2014 | 2030 On 06-November-14 | 9.01   | Call         | Bond Future        | 1611      | 2                             | 1611      | 2                               | 0.00          |
| 13/08/2014 | 2030 On 06-November-14 | 9.00   | Call         | Bond Future        | 1534      | 1                             | 1534      | 1                               | 0.00          |
| 13/08/2014 | 2030 On 06-November-14 | 9.01   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 06-November-14 | 9.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 06-November-14 | 8.99   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 05-February-15 |        |              | Bond Future        | 8.87      | 92.9835                       | 8.8699    | 92.9835                         | 0.00          |
| 13/08/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future        | 2817      | 3                             | 2817      | 3                               | 0.00          |
| 13/08/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future        | 2965      | 3                             | 2965      | 3                               | 0.00          |
| 13/08/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future        | 2891      | 3                             | 2891      | 3                               | 0.00          |
| 13/08/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 07-May-15      |        |              | Bond Future        | 8.92      | 94.6486                       | 8.9206    | 94.6486                         | 0.00          |
| 13/08/2014 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future        | 1323      | 1                             | 1323      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future | 1401      | 1                             | 1401      | 1                               | 0.00          |
| 13/08/2014 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future | 1244      | 1                             | 1244      | 1                               | 0.00          |
| 13/08/2014 | 2037 On 06-November-14 |        |              | Bond Future | 9.04      | 97.1421                       | 9.0359    | 97.1421                         | 6,708.00      |
| 13/08/2014 | 2037 On 06-November-14 | 9.69   | Call         | Bond Future | 5684      | 6                             | 5684      | 6                               | 0.00          |
| 13/08/2014 | 2037 On 06-November-14 | 9.71   | Call         | Bond Future | 5849      | 6                             | 5849      | 6                               | 0.00          |
| 13/08/2014 | 2037 On 06-November-14 | 9.70   | Call         | Bond Future | 5767      | 6                             | 5767      | 6                               | 0.00          |
| 13/08/2014 | 2037 On 06-November-14 | 9.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 06-November-14 | 9.71   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 06-November-14 | 9.69   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 05-February-15 |        |              | Bond Future | 9.10      | 94.4534                       | 9.1001    | 94.4534                         | 3,280.00      |
| 13/08/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 3410      | 3                             | 3410      | 3                               | 0.00          |
| 13/08/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 3495      | 3                             | 3495      | 3                               | 0.00          |
| 13/08/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 3580      | 3                             | 3580      | 3                               | 0.00          |
| 13/08/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 07-May-15      |        |              | Bond Future | 9.15      | 96.1450                       | 9.1504    | 96.1450                         | 0.00          |
| 13/08/2014 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 1447      | 2                             | 1447      | 2                               | 0.00          |
| 13/08/2014 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 1356      | 1                             | 1356      | 1                               | 0.00          |
| 13/08/2014 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 1265      | 1                             | 1265      | 1                               | 0.00          |
| 13/08/2014 | 2038 On 06-November-14 |        |              | Bond Future | 122.22    | 122.2371                      | 122.2167  | 122.2371                        | 2,062.00      |
| 13/08/2014 | 2038 On 06-November-14 | 119.99 | Call         | Bond Future | 2227      | 2                             | 2227      | 2                               | 0.00          |
| 13/08/2014 | 2038 On 06-November-14 | 120.01 | Call         | Bond Future | 2207      | 2                             | 2207      | 2                               | 0.00          |
| 13/08/2014 | 2038 On 06-November-14 | 120.00 | Call         | Bond Future | 2217      | 2                             | 2217      | 2                               | 0.00          |
| 13/08/2014 | 2038 On 06-November-14 | 119.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2038 On 06-November-14 | 120.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2038 On 06-November-14 | 120.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2038 On 05-February-15 |        |              | Bond Future | 122.90    | 122.9276                      | 122.9041  | 122.9276                        | 0.00          |
| 13/08/2014 | 2038 On 05-February-15 | 123.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2038 On 05-February-15 | 123.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2038 On 05-February-15 | 122.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | 2038 On 05-February-15 | 123.00 | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 13/08/2014 | 2038 On 05-February-15 | 123.01 | Put          | Bond Future | 106       | 0                             | 106       | 0                               | 0.00          |
| 13/08/2014 | 2038 On 05-February-15 | 122.99 | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 13/08/2014 | 2044 On 06-November-14 |        |              | Bond Future | 9.12      | 98.5042                       | 9.1241    | 98.5042                         | 173.00        |
| 13/08/2014 | 2044 On 06-November-14 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 06-November-14 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 06-November-14 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 06-November-14 | 9.00   | Put          | Bond Future | 1232      | 1                             | 1232      | 1                               | 0.00          |
| 13/08/2014 | 2044 On 06-November-14 | 8.99   | Put          | Bond Future | 1332      | 1                             | 1332      | 1                               | 0.00          |
| 13/08/2014 | 2044 On 06-November-14 | 9.01   | Put          | Bond Future | 1132      | 1                             | 1132      | 1                               | 0.00          |
| 13/08/2014 | 2044 On 05-February-15 |        |              | Bond Future | 9.19      | 95.7123                       | 9.1867    | 95.7123                         | 0.00          |
| 13/08/2014 | 2044 On 05-February-15 | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 05-February-15 | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 05-February-15 | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 05-February-15 | 9.00   | Put          | Bond Future | 1840      | 2                             | 1840      | 2                               | 0.00          |
| 13/08/2014 | 2044 On 05-February-15 | 8.99   | Put          | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 13/08/2014 | 2044 On 05-February-15 | 9.01   | Put          | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 13/08/2014 | 2044 On 07-May-15      |        |              | Bond Future | 9.24      | 97.4265                       | 9.2361    | 97.4265                         | 0.00          |
| 13/08/2014 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 2414      | 3                             | 2414      | 3                               | 0.00          |
| 13/08/2014 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 2314      | 2                             | 2314      | 2                               | 0.00          |
| 13/08/2014 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 2214      | 2                             | 2214      | 2                               | 0.00          |
| 13/08/2014 | 2046 On 06-November-14 |        |              | Bond Future | 121.60    | 121.6188                      | 121.5990  | 121.6188                        | 5,348.00      |
| 13/08/2014 | 2046 On 06-November-14 | 104.43 | Call         | Bond Future | 17169     | 17                            | 17169     | 17                              | 0.00          |
| 13/08/2014 | 2046 On 06-November-14 | 104.45 | Call         | Bond Future | 17149     | 17                            | 17149     | 17                              | 0.00          |
| 13/08/2014 | 2046 On 06-November-14 | 104.44 | Call         | Bond Future | 17159     | 17                            | 17159     | 17                              | 0.00          |
| 13/08/2014 | 2046 On 06-November-14 | 104.43 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2046 On 06-November-14 | 104.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2046 On 06-November-14 | 104.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2046 On 05-February-15 |        |              | Bond Future | 123.57    | 123.5976                      | 123.5744  | 123.5976                        | 0.00          |
| 13/08/2014 | 2046 On 05-February-15 | 123.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2046 On 05-February-15 | 124.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | 2046 On 05-February-15  | 124.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2046 On 05-February-15  | 123.99 | Put          | Bond Future        | 416       | 0                             | 416       | 0                               | 0.00          |
| 13/08/2014 | 2046 On 05-February-15  | 124.00 | Put          | Bond Future        | 426       | 0                             | 426       | 0                               | 0.00          |
| 13/08/2014 | 2046 On 05-February-15  | 124.01 | Put          | Bond Future        | 436       | 0                             | 436       | 0                               | 0.00          |
| 13/08/2014 | 2050 On 06-November-14  |        |              | Bond Future        | 129.54    | 129.5629                      | 129.5424  | 129.5629                        | 2,800.00      |
| 13/08/2014 | 2050 On 06-November-14  | 126.00 | Call         | Bond Future        | 3542      | 4                             | 3542      | 4                               | 0.00          |
| 13/08/2014 | 2050 On 06-November-14  | 126.01 | Call         | Bond Future        | 3532      | 4                             | 3532      | 4                               | 0.00          |
| 13/08/2014 | 2050 On 06-November-14  | 125.99 | Call         | Bond Future        | 3552      | 4                             | 3552      | 4                               | 0.00          |
| 13/08/2014 | 2050 On 06-November-14  | 126.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2050 On 06-November-14  | 126.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2050 On 06-November-14  | 125.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2050 On 05-February-15  |        |              | Bond Future        | 130.20    | 130.2261                      | 130.2023  | 130.2261                        | 0.00          |
| 13/08/2014 | 2050 On 05-February-15  | 129.99 | Call         | Bond Future        | 212       | 0                             | 212       | 0                               | 0.00          |
| 13/08/2014 | 2050 On 05-February-15  | 130.01 | Call         | Bond Future        | 192       | 0                             | 192       | 0                               | 0.00          |
| 13/08/2014 | 2050 On 05-February-15  | 130.00 | Call         | Bond Future        | 202       | 0                             | 202       | 0                               | 0.00          |
| 13/08/2014 | 2050 On 05-February-15  | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2050 On 05-February-15  | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 2050 On 05-February-15  | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | AL12 On 06-November-14  |        |              | Index Future       | 507.52    | 506.9080                      | 507.5240  | 506.9080                        | 0.00          |
| 13/08/2014 | AL12 On 05-February-15  |        |              | Index Future       | 515.71    | 515.0890                      | 515.7080  | 515.0890                        | 0.00          |
| 13/08/2014 | AL12 On 07-May-15       |        |              | Index Future       | 524.90    | 524.2820                      | 524.8960  | 524.2820                        | 0.00          |
| 13/08/2014 | AL37 On 06-November-14  |        |              | Index Future       | 433.82    | 433.4230                      | 433.8240  | 433.4230                        | 0.00          |
| 13/08/2014 | AL37 On 05-February-15  |        |              | Index Future       | 440.82    | 440.4190                      | 440.8180  | 440.4190                        | 0.00          |
| 13/08/2014 | AL7T On 06-November-14  |        |              | Index Future       | 509.52    | 508.9730                      | 509.5170  | 508.9730                        | 1.00          |
| 13/08/2014 | AL7T On 05-February-15  |        |              | Index Future       | 517.73    | 517.1880                      | 517.7330  | 517.1880                        | 0.00          |
| 13/08/2014 | ALBI On 06-November-14  |        |              | Index Future       | 463.59    | 463.0950                      | 463.5890  | 463.0950                        | 586.00        |
| 13/08/2014 | ALBI On 05-February-15  |        |              | Index Future       | 471.06    | 470.5690                      | 471.0630  | 470.5690                        | 65.00         |
| 13/08/2014 | ALBI On 07-May-15       |        |              | Index Future       | 479.46    | 478.9670                      | 479.4560  | 478.9670                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/08/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/08/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | EL28 On 06-November-14 |        |              | Bond Future | 123.93    | 123.9463                      | 123.9261  | 123.9463                        | 0.00          |
| 13/08/2014 | EL28 On 06-November-14 | 122.00 | Call         | Bond Future | 1926      | 2                             | 1926      | 2                               | 0.00          |
| 13/08/2014 | EL28 On 06-November-14 | 121.99 | Call         | Bond Future | 1936      | 2                             | 1936      | 2                               | 0.00          |
| 13/08/2014 | EL28 On 06-November-14 | 122.01 | Call         | Bond Future | 1916      | 2                             | 1916      | 2                               | 0.00          |
| 13/08/2014 | EL28 On 06-November-14 | 122.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | EL28 On 06-November-14 | 122.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | EL28 On 06-November-14 | 121.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | EL28 On 05-February-15 |        |              | Bond Future | 125.94    | 125.9631                      | 125.9397  | 125.9631                        | 0.00          |
| 13/08/2014 | EL28 On 05-February-15 | 126.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | EL28 On 05-February-15 | 126.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | EL28 On 05-February-15 | 125.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | EL28 On 05-February-15 | 126.00 | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 13/08/2014 | EL28 On 05-February-15 | 125.99 | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 13/08/2014 | EL28 On 05-February-15 | 126.01 | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 13/08/2014 | ES33 On 06-November-14 |        |              | Bond Future | 9.70      | 82.2315                       | 9.7045    | 82.2315                         | 6,220.00      |
| 13/08/2014 | ES33 On 06-November-14 | 10.29  | Call         | Bond Future | 4115      | 4                             | 4115      | 4                               | 0.00          |
| 13/08/2014 | ES33 On 06-November-14 | 10.30  | Call         | Bond Future | 4182      | 4                             | 4182      | 4                               | 0.00          |
| 13/08/2014 | ES33 On 06-November-14 | 10.31  | Call         | Bond Future | 4249      | 4                             | 4249      | 4                               | 0.00          |
| 13/08/2014 | ES33 On 06-November-14 | 10.29  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 06-November-14 | 10.30  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 06-November-14 | 10.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.80      | 83.5598                       | 9.7951    | 83.5598                         | 0.00          |
| 13/08/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 13/08/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 1455      | 1                             | 1455      | 1                               | 0.00          |
| 13/08/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 1385      | 1                             | 1385      | 1                               | 0.00          |
| 13/08/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 07-May-15      |        |              | Bond Future | 9.87      | 81.2630                       | 9.8659    | 81.2630                         | 0.00          |
| 13/08/2014 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 902       | 1                             | 902       | 1                               | 0.00          |
| 13/08/2014 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 758       | 1                             | 758       | 1                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product              | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | ES33 On 07-May-15       | 9.75   | Put          | Bond Future          | 830       | 1                             | 830       | 1                               | 0.00          |
| 13/08/2014 | GOVI On 06-November-14  |        |              | GOVI                 | 462.36    | 461.8490                      | 462.3640  | 461.8490                        | 385.00        |
| 13/08/2014 | GOVI On 06-November-14  | 448.99 | Call         | GOVI                 | 133740    | 13                            | 133740    | 13                              | 0.00          |
| 13/08/2014 | GOVI On 06-November-14  | 449.01 | Call         | GOVI                 | 133540    | 13                            | 133540    | 13                              | 0.00          |
| 13/08/2014 | GOVI On 06-November-14  | 449.00 | Call         | GOVI                 | 133640    | 13                            | 133640    | 13                              | 0.00          |
| 13/08/2014 | GOVI On 06-November-14  | 449.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 06-November-14  | 449.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 06-November-14  | 448.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 05-February-15  |        |              | GOVI                 | 469.82    | 469.3030                      | 469.8190  | 469.3030                        | 45.00         |
| 13/08/2014 | GOVI On 05-February-15  | 459.99 | Call         | GOVI                 | 98290     | 9                             | 98290     | 9                               | 0.00          |
| 13/08/2014 | GOVI On 05-February-15  | 460.00 | Call         | GOVI                 | 98190     | 9                             | 98190     | 9                               | 0.00          |
| 13/08/2014 | GOVI On 05-February-15  | 460.01 | Call         | GOVI                 | 98090     | 9                             | 98090     | 9                               | 0.00          |
| 13/08/2014 | GOVI On 05-February-15  | 460.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 07-May-15       |        |              | GOVI                 | 478.19    | 477.6790                      | 478.1900  | 477.6790                        | 0.00          |
| 13/08/2014 | GOVI On 07-May-15       | 449.99 | Call         | GOVI                 | 282000    | 28                            | 282000    | 28                              | 0.00          |
| 13/08/2014 | GOVI On 07-May-15       | 450.00 | Call         | GOVI                 | 281900    | 28                            | 281900    | 28                              | 0.00          |
| 13/08/2014 | GOVI On 07-May-15       | 450.01 | Call         | GOVI                 | 281800    | 28                            | 281800    | 28                              | 0.00          |
| 13/08/2014 | GOVI On 07-May-15       | 450.01 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 07-May-15       | 450.00 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GOVI On 07-May-15       | 449.99 | Put          | GOVI                 | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX           | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/08/2014 | ICAA On 06-November-14  |        |              | Can-Do Interest Rate | 144.79    | 144.8202                      | 144.7860  | 144.8202                        | 635.00        |
| 13/08/2014 | IGOV On 06-November-14  |        |              | Index Future         | 219.22    | 219.2300                      | 219.2160  | 219.2300                        | 1,192.00      |
| 13/08/2014 | IGOV On 05-February-15  |        |              | Index Future         | 222.78    | 222.7940                      | 222.7780  | 222.7940                        | 0.00          |
| 13/08/2014 | IGOV On 07-May-15       |        |              | Index Future         | 226.77    | 226.7970                      | 226.7730  | 226.7970                        | 0.00          |
| 13/08/2014 | ILBI On 06-November-14  |        |              | Index Future         | 593.67    | 593.7700                      | 593.6680  | 593.7700                        | 0.00          |
| 13/08/2014 | ILBI On 05-February-15  |        |              | Index Future         | 603.14    | 603.2480                      | 603.1430  | 603.2480                        | 157.00        |
| 13/08/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap   | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 13/08/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap   | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 13/08/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap   | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 13/08/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap   | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 13/08/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap   | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 13/08/2014 | JBAF On 20-August-14    |        |              | Jibar Tradeable Future | 6.06      | 93.9600                       | 6.0600    | 93.9600                         | 0.00          |
| 13/08/2014 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.11      | 93.9200                       | 6.1100    | 93.9200                         | 33,000.00     |
| 13/08/2014 | JBAF On 15-October-14   |        |              | Jibar Tradeable Future | 6.17      | 93.8300                       | 6.1700    | 93.8300                         | 0.00          |
| 13/08/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.22      | 93.7800                       | 6.2200    | 93.7800                         | 0.00          |
| 13/08/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.30      | 93.6600                       | 6.3000    | 93.6600                         | 0.00          |
| 13/08/2014 | JBAF On 21-January-15   |        |              | Jibar Tradeable Future | 6.36      | 93.6000                       | 6.3600    | 93.6000                         | 0.00          |
| 13/08/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.48      | 93.4500                       | 6.4800    | 93.4500                         | 2,850.00      |
| 13/08/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.70      | 93.2300                       | 6.7000    | 93.2300                         | 5,000.00      |
| 13/08/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.91      | 93.0300                       | 6.9100    | 93.0300                         | 0.00          |
| 13/08/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 7.08      | 92.8600                       | 7.0800    | 92.8600                         | 0.00          |
| 13/08/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 7.26      | 92.6800                       | 7.2600    | 92.6800                         | 0.00          |
| 13/08/2014 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.40      | 92.5400                       | 7.4000    | 92.5400                         | 0.00          |
| 13/08/2014 | R023 On 06-November-14  |        |              | Bond Future            | 8.18      | 98.8481                       | 8.1770    | 98.8481                         | 11,612.00     |
| 13/08/2014 | R023 On 06-November-14  | 8.61   | Call         | Bond Future            | 3011      | 3                             | 3011      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-November-14  | 8.60   | Call         | Bond Future            | 2968      | 3                             | 2968      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-November-14  | 8.59   | Call         | Bond Future            | 2925      | 3                             | 2925      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-November-14  | 8.60   | Put          | Bond Future            | 534       | 1                             | 534       | 1                               | 0.00          |
| 13/08/2014 | R023 On 06-November-14  | 8.61   | Put          | Bond Future            | 520       | 1                             | 520       | 1                               | 0.00          |
| 13/08/2014 | R023 On 06-November-14  | 8.59   | Put          | Bond Future            | 548       | 1                             | 548       | 1                               | 0.00          |
| 13/08/2014 | R023 On 05-February-15  |        |              | Bond Future            | 8.25      | 100.4445                      | 8.2503    | 100.4445                        | 0.00          |
| 13/08/2014 | R023 On 05-February-15  | 8.75   | Call         | Bond Future            | 3851      | 4                             | 3851      | 4                               | 0.00          |
| 13/08/2014 | R023 On 05-February-15  | 8.76   | Call         | Bond Future            | 3890      | 4                             | 3890      | 4                               | 0.00          |
| 13/08/2014 | R023 On 05-February-15  | 8.74   | Call         | Bond Future            | 3813      | 4                             | 3813      | 4                               | 0.00          |
| 13/08/2014 | R023 On 05-February-15  | 8.76   | Put          | Bond Future            | 1043      | 1                             | 1043      | 1                               | 0.00          |
| 13/08/2014 | R023 On 05-February-15  | 8.75   | Put          | Bond Future            | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 13/08/2014 | R023 On 05-February-15  | 8.74   | Put          | Bond Future            | 1075      | 1                             | 1075      | 1                               | 0.00          |
| 13/08/2014 | R023 On 07-May-15       |        |              | Bond Future            | 8.29      | 98.3119                       | 8.2925    | 98.3119                         | 0.00          |
| 13/08/2014 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 2302      | 2                             | 2302      | 2                               | 0.00          |
| 13/08/2014 | R023 On 07-May-15       | 8.16   | Call         | Bond Future            | 2354      | 2                             | 2354      | 2                               | 0.00          |
| 13/08/2014 | R023 On 07-May-15       | 8.15   | Call         | Bond Future            | 2328      | 2                             | 2328      | 2                               | 0.00          |
| 13/08/2014 | R023 On 07-May-15       | 8.15   | Put          | Bond Future            | 3123      | 3                             | 3123      | 3                               | 0.00          |
| 13/08/2014 | R023 On 07-May-15       | 8.16   | Put          | Bond Future            | 3093      | 3                             | 3093      | 3                               | 0.00          |
| 13/08/2014 | R023 On 07-May-15       | 8.14   | Put          | Bond Future            | 3154      | 3                             | 3154      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R023 On 06-August-15   |        |              | Bond Future | 8.32      | 100.1736                      | 8.3208    | 100.1736                        | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 8.24   | Call         | Bond Future | 2865      | 3                             | 2865      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 9.07   | Call         | Bond Future | 5501      | 6                             | 5501      | 6                               | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 8.25   | Call         | Bond Future | 2892      | 3                             | 2892      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 8.26   | Call         | Bond Future | 2919      | 3                             | 2919      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 8.24   | Put          | Bond Future | 3304      | 3                             | 3304      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 8.26   | Put          | Bond Future | 3249      | 3                             | 3249      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 8.25   | Put          | Bond Future | 3277      | 3                             | 3277      | 3                               | 0.00          |
| 13/08/2014 | R023 On 06-August-15   | 9.07   | Put          | Bond Future | 1549      | 2                             | 1549      | 2                               | 911.00        |
| 13/08/2014 | R157 On 06-November-14 |        |              | Bond Future | 6.81      | 107.4559                      | 6.8131    | 107.4559                        | 0.00          |
| 13/08/2014 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 13/08/2014 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 13/08/2014 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 13/08/2014 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 13/08/2014 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 570       | 1                             | 570       | 1                               | 0.00          |
| 13/08/2014 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 13/08/2014 | R157 On 05-February-15 |        |              | Bond Future | 6.97      | 109.1919                      | 6.9681    | 109.1919                        | 0.00          |
| 13/08/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 1074      | 1                             | 1074      | 1                               | 0.00          |
| 13/08/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 13/08/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 13/08/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 13/08/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 13/08/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 |        |              | Bond Future | 8.37      | 119.9164                      | 8.3693    | 119.9164                        | 56,483.00     |
| 13/08/2014 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 6689      | 7                             | 6689      | 7                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 8.30   | Call         | Bond Future | 1767      | 2                             | 1767      | 2                               | 100.00        |
| 13/08/2014 | R186 On 06-November-14 | 8.53   | Call         | Bond Future | 2781      | 3                             | 2781      | 3                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 1219      | 1                             | 1219      | 1                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 1280      | 1                             | 1280      | 1                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 1249      | 1                             | 1249      | 1                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 7.80   | Call         | Bond Future | 462       | 0                             | 462       | 0                               | 100.00        |
| 13/08/2014 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 268       | 0                             | 268       | 0                               | 2,010.00      |
| 13/08/2014 | R186 On 06-November-14 | 8.30   | Put          | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 3153      | 3                             | 3153      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 3044      | 3                             | 3044      | 3                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 8.53   | Put          | Bond Future | 1450      | 2                             | 1450      | 2                               | 100.00        |
| 13/08/2014 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 3098      | 3                             | 3098      | 3                               | 0.00          |
| 13/08/2014 | R186 On 06-November-14 | 7.80   | Put          | Bond Future | 5348      | 6                             | 5348      | 6                               | 0.00          |
| 13/08/2014 | R186 On 05-February-15 |        |              | Bond Future | 8.43      | 116.5563                      | 8.4339    | 116.5563                        | 540.00        |
| 13/08/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 4592      | 4                             | 4592      | 4                               | 0.00          |
| 13/08/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 4542      | 4                             | 4542      | 4                               | 0.00          |
| 13/08/2014 | R186 On 05-February-15 | 9.00   | Call         | Bond Future | 5869      | 6                             | 5869      | 6                               | 0.00          |
| 13/08/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 4492      | 4                             | 4492      | 4                               | 0.00          |
| 13/08/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 13/08/2014 | R186 On 05-February-15 | 9.00   | Put          | Bond Future | 1367      | 1                             | 1367      | 1                               | 9,600.00      |
| 13/08/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 1998      | 2                             | 1998      | 2                               | 0.00          |
| 13/08/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 1969      | 2                             | 1969      | 2                               | 0.00          |
| 13/08/2014 | R186 On 07-May-15      |        |              | Bond Future | 8.48      | 118.6424                      | 8.4777    | 118.6424                        | 0.00          |
| 13/08/2014 | R186 On 07-May-15      | 8.25   | Call         | Bond Future | 3027      | 3                             | 3027      | 3                               | 0.00          |
| 13/08/2014 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 13/08/2014 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 13/08/2014 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 4828      | 5                             | 4828      | 5                               | 0.00          |
| 13/08/2014 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 4874      | 5                             | 4874      | 5                               | 0.00          |
| 13/08/2014 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 4922      | 5                             | 4922      | 5                               | 0.00          |
| 13/08/2014 | R197 On 06-November-14 |        |              | Bond Future | 289.05    | 289.1031                      | 289.0503  | 289.1031                        | 908.00        |
| 13/08/2014 | R197 On 06-November-14 | 285.00 | Call         | Bond Future | 4050      | 4                             | 4050      | 4                               | 0.00          |
| 13/08/2014 | R197 On 06-November-14 | 284.99 | Call         | Bond Future | 4060      | 4                             | 4060      | 4                               | 0.00          |
| 13/08/2014 | R197 On 06-November-14 | 285.01 | Call         | Bond Future | 4040      | 4                             | 4040      | 4                               | 0.00          |
| 13/08/2014 | R197 On 06-November-14 | 285.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R197 On 06-November-14 | 285.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R197 On 06-November-14 | 284.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R197 On 05-February-15 |        |              | Bond Future | 287.74    | 287.8041                      | 287.7436  | 287.8041                        | 0.00          |
| 13/08/2014 | R197 On 05-February-15 | 288.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R197 On 05-February-15 | 289.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R197 On 05-February-15 | 289.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R197 On 05-February-15 | 289.00 | Put          | Bond Future | 1256      | 1                             | 1256      | 1                               | 0.00          |
| 13/08/2014 | R197 On 05-February-15 | 289.01 | Put          | Bond Future | 1266      | 1                             | 1266      | 1                               | 0.00          |
| 13/08/2014 | R197 On 05-February-15 | 288.99 | Put          | Bond Future | 1246      | 1                             | 1246      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R202 On 06-November-14 |        |              | Bond Future | 231.74    | 231.7816                      | 231.7425  | 231.7816                        | 47,072.00     |
| 13/08/2014 | R202 On 06-November-14 | 226.99 | Call         | Bond Future | 4752      | 5                             | 4752      | 5                               | 0.00          |
| 13/08/2014 | R202 On 06-November-14 | 227.00 | Call         | Bond Future | 4742      | 5                             | 4742      | 5                               | 0.00          |
| 13/08/2014 | R202 On 06-November-14 | 227.01 | Call         | Bond Future | 4732      | 5                             | 4732      | 5                               | 0.00          |
| 13/08/2014 | R202 On 06-November-14 | 226.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R202 On 06-November-14 | 227.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R202 On 06-November-14 | 227.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R202 On 05-February-15 |        |              | Bond Future | 232.32    | 232.3644                      | 232.3189  | 232.3644                        | 0.00          |
| 13/08/2014 | R202 On 05-February-15 | 232.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R202 On 05-February-15 | 233.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R202 On 05-February-15 | 233.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R202 On 05-February-15 | 233.00 | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 13/08/2014 | R202 On 05-February-15 | 233.01 | Put          | Bond Future | 691       | 1                             | 691       | 1                               | 0.00          |
| 13/08/2014 | R202 On 05-February-15 | 232.99 | Put          | Bond Future | 671       | 1                             | 671       | 1                               | 0.00          |
| 13/08/2014 | R203 On 06-November-14 |        |              | Bond Future | 7.16      | 103.9548                      | 7.1581    | 103.9548                        | 12,128.00     |
| 13/08/2014 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 206       | 0                             | 206       | 0                               | 45.00         |
| 13/08/2014 | R203 On 06-November-14 | 6.98   | Call         | Bond Future | 322       | 0                             | 322       | 0                               | 14.00         |
| 13/08/2014 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 13/08/2014 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 213       | 0                             | 213       | 0                               | 0.00          |
| 13/08/2014 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 13/08/2014 | R203 On 06-November-14 | 6.98   | Put          | Bond Future | 782       | 1                             | 782       | 1                               | 0.00          |
| 13/08/2014 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 13/08/2014 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 1011      | 1                             | 1011      | 1                               | 0.00          |
| 13/08/2014 | R203 On 05-February-15 |        |              | Bond Future | 7.23      | 105.6340                      | 7.2333    | 105.6340                        | 0.00          |
| 13/08/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 1423      | 1                             | 1423      | 1                               | 55.00         |
| 13/08/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 2682      | 3                             | 2682      | 3                               | 0.00          |
| 13/08/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 13/08/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 2662      | 3                             | 2662      | 3                               | 0.00          |
| 13/08/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 13/08/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 0.00          |
| 13/08/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 13/08/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 13/08/2014 | R203 On 07-May-15      |        |              | Bond Future | 7.23      | 103.3526                      | 7.2326    | 103.3526                        | 0.00          |
| 13/08/2014 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 930       | 1                             | 930       | 1                               | 0.00          |
| 13/08/2014 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 908       | 1                             | 908       | 1                               | 0.00          |
| 13/08/2014 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 881       | 1                             | 881       | 1                               | 0.00          |
| 13/08/2014 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 871       | 1                             | 871       | 1                               | 0.00          |
| 13/08/2014 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 892       | 1                             | 892       | 1                               | 0.00          |
| 13/08/2014 | R204 On 06-November-14 |        |              | Bond Future | 7.51      | 104.7127                      | 7.5102    | 104.7127                        | 13,177.00     |
| 13/08/2014 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 164       | 0                             | 164       | 0                               | 0.00          |
| 13/08/2014 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 1886      | 2                             | 1886      | 2                               | 0.00          |
| 13/08/2014 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 177       | 0                             | 177       | 0                               | 0.00          |
| 13/08/2014 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 13/08/2014 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 1985      | 2                             | 1985      | 2                               | 0.00          |
| 13/08/2014 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 1,270.00      |
| 13/08/2014 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 2015      | 2                             | 2015      | 2                               | 0.00          |
| 13/08/2014 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 1955      | 2                             | 1955      | 2                               | 0.00          |
| 13/08/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.59      | 102.3682                      | 7.5850    | 102.3682                        | 0.00          |
| 13/08/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 2547      | 2                             | 2547      | 2                               | 0.00          |
| 13/08/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 2521      | 2                             | 2521      | 2                               | 0.00          |
| 13/08/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 2572      | 3                             | 2572      | 3                               | 0.00          |
| 13/08/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 360       | 0                             | 360       | 0                               | 0.00          |
| 13/08/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 367       | 0                             | 367       | 0                               | 0.00          |
| 13/08/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 13/08/2014 | R204 On 07-May-15      |        |              | Bond Future | 7.62      | 104.1998                      | 7.6157    | 104.1998                        | 0.00          |
| 13/08/2014 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 1184      | 1                             | 1184      | 1                               | 0.00          |
| 13/08/2014 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 13/08/2014 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 1199      | 1                             | 1199      | 1                               | 0.00          |
| 13/08/2014 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 1578      | 2                             | 1578      | 2                               | 0.00          |
| 13/08/2014 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 1562      | 2                             | 1562      | 2                               | 0.00          |
| 13/08/2014 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 1545      | 2                             | 1545      | 2                               | 0.00          |
| 13/08/2014 | R204 On 06-August-15   |        |              | Bond Future | 7.62      | 102.1315                      | 7.6172    | 102.1315                        | 0.00          |
| 13/08/2014 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 2961      | 3                             | 2961      | 3                               | 0.00          |
| 13/08/2014 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 1694      | 2                             | 1694      | 2                               | 0.00          |
| 13/08/2014 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 1727      | 2                             | 1727      | 2                               | 0.00          |
| 13/08/2014 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 13/08/2014 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 665       | 1                             | 665       | 1                               | 699.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 1321      | 1                             | 1321      | 1                               | 0.00          |
| 13/08/2014 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 1334      | 1                             | 1334      | 1                               | 0.00          |
| 13/08/2014 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 1308      | 1                             | 1308      | 1                               | 0.00          |
| 13/08/2014 | R207 On 06-November-14 |        |              | Bond Future | 7.77      | 100.0420                      | 7.7712    | 100.0420                        | 36,237.00     |
| 13/08/2014 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 13/08/2014 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 13/08/2014 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 13/08/2014 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 2108      | 2                             | 2108      | 2                               | 0.00          |
| 13/08/2014 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 2075      | 2                             | 2075      | 2                               | 0.00          |
| 13/08/2014 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 13/08/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.85      | 98.0161                       | 7.8459    | 98.0161                         | 0.00          |
| 13/08/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 3029      | 3                             | 3029      | 3                               | 0.00          |
| 13/08/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 13/08/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 3058      | 3                             | 3058      | 3                               | 0.00          |
| 13/08/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 506       | 1                             | 506       | 1                               | 0.00          |
| 13/08/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 497       | 1                             | 497       | 1                               | 0.00          |
| 13/08/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 515       | 1                             | 515       | 1                               | 0.00          |
| 13/08/2014 | R207 On 07-May-15      |        |              | Bond Future | 7.89      | 99.7703                       | 7.8893    | 99.7703                         | 0.00          |
| 13/08/2014 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 2543      | 2                             | 2543      | 2                               | 0.00          |
| 13/08/2014 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 1468      | 1                             | 1468      | 1                               | 66.00         |
| 13/08/2014 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 2567      | 3                             | 2567      | 3                               | 0.00          |
| 13/08/2014 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 2519      | 2                             | 2519      | 2                               | 0.00          |
| 13/08/2014 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 1173      | 1                             | 1173      | 1                               | 0.00          |
| 13/08/2014 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 2075      | 2                             | 2075      | 2                               | 0.00          |
| 13/08/2014 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 13/08/2014 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 1200      | 1                             | 1200      | 1                               | 0.00          |
| 13/08/2014 | R208 On 06-November-14 |        |              | Bond Future | 7.94      | 94.7636                       | 7.9441    | 94.7636                         | 16,257.00     |
| 13/08/2014 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 13/08/2014 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 310       | 0                             | 310       | 0                               | 0.00          |
| 13/08/2014 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 300       | 0                             | 300       | 0                               | 0.00          |
| 13/08/2014 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 2876      | 3                             | 2876      | 3                               | 0.00          |
| 13/08/2014 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 2685      | 3                             | 2685      | 3                               | 0.00          |
| 13/08/2014 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 2646      | 3                             | 2646      | 3                               | 0.00          |
| 13/08/2014 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 2725      | 3                             | 2725      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 278       | 0                             | 278       | 0                               | 1,520.00      |
| 13/08/2014 | R208 On 05-February-15 |        |              | Bond Future | 8.02      | 96.2945                       | 8.0169    | 96.2945                         | 0.00          |
| 13/08/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 2971      | 3                             | 2971      | 3                               | 0.00          |
| 13/08/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 3034      | 3                             | 3034      | 3                               | 0.00          |
| 13/08/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 3002      | 3                             | 3002      | 3                               | 0.00          |
| 13/08/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 827       | 1                             | 827       | 1                               | 0.00          |
| 13/08/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 814       | 1                             | 814       | 1                               | 0.00          |
| 13/08/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 801       | 1                             | 801       | 1                               | 0.00          |
| 13/08/2014 | R208 On 07-May-15      |        |              | Bond Future | 8.06      | 94.6143                       | 8.0586    | 94.6143                         | 0.00          |
| 13/08/2014 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 1928      | 2                             | 1928      | 2                               | 0.00          |
| 13/08/2014 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 1972      | 2                             | 1972      | 2                               | 0.00          |
| 13/08/2014 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 13/08/2014 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 2233      | 2                             | 2233      | 2                               | 0.00          |
| 13/08/2014 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 2188      | 2                             | 2188      | 2                               | 0.00          |
| 13/08/2014 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |
| 13/08/2014 | R208 On 06-August-15   |        |              | Bond Future | 8.08      | 96.4066                       | 8.0826    | 96.4066                         | 0.00          |
| 13/08/2014 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 2161      | 2                             | 2161      | 2                               | 0.00          |
| 13/08/2014 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 13/08/2014 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 2182      | 2                             | 2182      | 2                               | 0.00          |
| 13/08/2014 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 4343      | 4                             | 4343      | 4                               | 0.00          |
| 13/08/2014 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 1118      | 1                             | 1118      | 1                               | 198.00        |
| 13/08/2014 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 2538      | 3                             | 2538      | 3                               | 0.00          |
| 13/08/2014 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 2516      | 3                             | 2516      | 3                               | 0.00          |
| 13/08/2014 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 2494      | 3                             | 2494      | 3                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 |        |              | Bond Future | 8.96      | 75.0260                       | 8.9579    | 75.0260                         | 25,471.00     |
| 13/08/2014 | R209 On 06-November-14 | 10.00  | Call         | Bond Future | 7419      | 7                             | 7419      | 7                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 8.95   | Call         | Bond Future | 1961      | 2                             | 1961      | 2                               | 2,050.00      |
| 13/08/2014 | R209 On 06-November-14 | 9.50   | Call         | Bond Future | 4534      | 4                             | 4534      | 4                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 10.05  | Call         | Bond Future | 7716      | 8                             | 7716      | 8                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.95   | Call         | Bond Future | 7122      | 7                             | 7122      | 7                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 8.50   | Call         | Bond Future | 701       | 1                             | 701       | 1                               | 5,500.00      |
| 13/08/2014 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 2113      | 2                             | 2113      | 2                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.25   | Call         | Bond Future | 3248      | 3                             | 3248      | 3                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.05   | Call         | Bond Future | 2353      | 2                             | 2353      | 2                               | 2,050.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R209 On 06-November-14 | 9.58   | Call         | Bond Future | 4975      | 5                             | 4975      | 5                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 2192      | 2                             | 2192      | 2                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 8.75   | Call         | Bond Future | 1299      | 1                             | 1299      | 1                               | 2,200.00      |
| 13/08/2014 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 2152      | 2                             | 2152      | 2                               | 1,640.00      |
| 13/08/2014 | R209 On 06-November-14 | 9.25   | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 2,200.00      |
| 13/08/2014 | R209 On 06-November-14 | 9.95   | Put          | Bond Future | 184       | 0                             | 184       | 0                               | 2,050.00      |
| 13/08/2014 | R209 On 06-November-14 | 8.50   | Put          | Bond Future | 4283      | 4                             | 4283      | 4                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 10.00  | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 1,640.00      |
| 13/08/2014 | R209 On 06-November-14 | 10.05  | Put          | Bond Future | 136       | 0                             | 136       | 0                               | 2,050.00      |
| 13/08/2014 | R209 On 06-November-14 | 8.75   | Put          | Bond Future | 2894      | 3                             | 2894      | 3                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 1835      | 2                             | 1835      | 2                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 8.95   | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 1800      | 2                             | 1800      | 2                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.50   | Put          | Bond Future | 612       | 1                             | 612       | 1                               | 5,500.00      |
| 13/08/2014 | R209 On 06-November-14 | 9.05   | Put          | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 13/08/2014 | R209 On 06-November-14 | 9.58   | Put          | Bond Future | 501       | 1                             | 501       | 1                               | 907.00        |
| 13/08/2014 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 1872      | 2                             | 1872      | 2                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 |        |              | Bond Future | 9.02      | 76.2381                       | 9.0182    | 76.2381                         | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 3947      | 4                             | 3947      | 4                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 3989      | 4                             | 3989      | 4                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 3905      | 4                             | 3905      | 4                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.00   | Call         | Bond Future | 2958      | 3                             | 2958      | 3                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 2219      | 2                             | 2219      | 2                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 2249      | 2                             | 2249      | 2                               | 0.00          |
| 13/08/2014 | R209 On 05-February-15 | 9.00   | Put          | Bond Future | 3094      | 3                             | 3094      | 3                               | 0.00          |
| 13/08/2014 | R209 On 07-May-15      |        |              | Bond Future | 9.06      | 74.4516                       | 9.0626    | 74.4516                         | 0.00          |
| 13/08/2014 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 3566      | 4                             | 3566      | 4                               | 0.00          |
| 13/08/2014 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 3638      | 4                             | 3638      | 4                               | 0.00          |
| 13/08/2014 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 3602      | 4                             | 3602      | 4                               | 0.00          |
| 13/08/2014 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 4067      | 4                             | 4067      | 4                               | 0.00          |
| 13/08/2014 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 4028      | 4                             | 4028      | 4                               | 0.00          |
| 13/08/2014 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 4106      | 4                             | 4106      | 4                               | 0.00          |
| 13/08/2014 | R209 On 06-August-15   |        |              | Bond Future | 9.10      | 75.8625                       | 9.0987    | 75.8625                         | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 7728      | 8                             | 7728      | 8                               | 0.00          |
| 13/08/2014 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 4074      | 4                             | 4074      | 4                               | 0.00          |
| 13/08/2014 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |
| 13/08/2014 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 4039      | 4                             | 4039      | 4                               | 0.00          |
| 13/08/2014 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 4803      | 5                             | 4803      | 5                               | 0.00          |
| 13/08/2014 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 2195      | 2                             | 2195      | 2                               | 2,914.00      |
| 13/08/2014 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 4764      | 5                             | 4764      | 5                               | 0.00          |
| 13/08/2014 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 4842      | 5                             | 4842      | 5                               | 0.00          |
| 13/08/2014 | R210 On 06-November-14 |        |              | Bond Future | 172.62    | 172.6477                      | 172.6169  | 172.6477                        | 602.00        |
| 13/08/2014 | R210 On 06-November-14 | 168.99 | Call         | Bond Future | 3627      | 4                             | 3627      | 4                               | 0.00          |
| 13/08/2014 | R210 On 06-November-14 | 169.01 | Call         | Bond Future | 3607      | 4                             | 3607      | 4                               | 0.00          |
| 13/08/2014 | R210 On 06-November-14 | 169.00 | Call         | Bond Future | 3617      | 4                             | 3617      | 4                               | 0.00          |
| 13/08/2014 | R210 On 06-November-14 | 169.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R210 On 06-November-14 | 169.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R210 On 06-November-14 | 168.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R210 On 05-February-15 |        |              | Bond Future | 175.42    | 175.4569                      | 175.4216  | 175.4569                        | 0.00          |
| 13/08/2014 | R210 On 05-February-15 | 174.99 | Call         | Bond Future | 432       | 0                             | 432       | 0                               | 0.00          |
| 13/08/2014 | R210 On 05-February-15 | 175.01 | Call         | Bond Future | 412       | 0                             | 412       | 0                               | 0.00          |
| 13/08/2014 | R210 On 05-February-15 | 175.00 | Call         | Bond Future | 422       | 0                             | 422       | 0                               | 0.00          |
| 13/08/2014 | R210 On 05-February-15 | 174.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R210 On 05-February-15 | 175.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R210 On 05-February-15 | 175.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R211 On 06-November-14 |        |              | Bond Future | 132.24    | 132.2739                      | 132.2413  | 132.2739                        | 1,070.00      |
| 13/08/2014 | R211 On 06-November-14 | 129.99 | Call         | Bond Future | 2251      | 2                             | 2251      | 2                               | 0.00          |
| 13/08/2014 | R211 On 06-November-14 | 130.00 | Call         | Bond Future | 2241      | 2                             | 2241      | 2                               | 0.00          |
| 13/08/2014 | R211 On 06-November-14 | 130.01 | Call         | Bond Future | 2231      | 2                             | 2231      | 2                               | 0.00          |
| 13/08/2014 | R211 On 06-November-14 | 130.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R211 On 06-November-14 | 130.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R211 On 06-November-14 | 129.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R211 On 05-February-15 |        |              | Bond Future | 132.79    | 132.8240                      | 132.7878  | 132.8240                        | 0.00          |
| 13/08/2014 | R211 On 05-February-15 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R211 On 05-February-15 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R211 On 05-February-15 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R211 On 05-February-15 | 133.00 | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R211 On 05-February-15 | 132.99 | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 13/08/2014 | R211 On 05-February-15 | 133.01 | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 13/08/2014 | R212 On 06-November-14 |        |              | Bond Future | 137.21    | 137.2361                      | 137.2102  | 137.2361                        | 18,159.00     |
| 13/08/2014 | R212 On 06-November-14 | 135.00 | Call         | Bond Future | 2210      | 2                             | 2210      | 2                               | 0.00          |
| 13/08/2014 | R212 On 06-November-14 | 135.01 | Call         | Bond Future | 2200      | 2                             | 2200      | 2                               | 0.00          |
| 13/08/2014 | R212 On 06-November-14 | 134.99 | Call         | Bond Future | 2220      | 2                             | 2220      | 2                               | 0.00          |
| 13/08/2014 | R212 On 06-November-14 | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R212 On 06-November-14 | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R212 On 06-November-14 | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R212 On 05-February-15 |        |              | Bond Future | 137.68    | 137.7106                      | 137.6810  | 137.7106                        | 0.00          |
| 13/08/2014 | R212 On 05-February-15 | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R212 On 05-February-15 | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R212 On 05-February-15 | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R212 On 05-February-15 | 137.99 | Put          | Bond Future | 309       | 0                             | 309       | 0                               | 0.00          |
| 13/08/2014 | R212 On 05-February-15 | 138.00 | Put          | Bond Future | 319       | 0                             | 319       | 0                               | 0.00          |
| 13/08/2014 | R212 On 05-February-15 | 138.01 | Put          | Bond Future | 329       | 0                             | 329       | 0                               | 0.00          |
| 13/08/2014 | R213 On 06-November-14 |        |              | Bond Future | 8.81      | 85.7111                       | 8.8129    | 85.7111                         | 29,313.00     |
| 13/08/2014 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 2094      | 2                             | 2094      | 2                               | 0.00          |
| 13/08/2014 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 13/08/2014 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 2173      | 2                             | 2173      | 2                               | 0.00          |
| 13/08/2014 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 1852      | 2                             | 1852      | 2                               | 0.00          |
| 13/08/2014 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 1817      | 2                             | 1817      | 2                               | 0.00          |
| 13/08/2014 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 1888      | 2                             | 1888      | 2                               | 0.00          |
| 13/08/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.88      | 87.0953                       | 8.8790    | 87.0953                         | 0.00          |
| 13/08/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 4609      | 5                             | 4609      | 5                               | 0.00          |
| 13/08/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 4518      | 4                             | 4518      | 4                               | 0.00          |
| 13/08/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 4563      | 4                             | 4563      | 4                               | 0.00          |
| 13/08/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 1851      | 2                             | 1851      | 2                               | 0.00          |
| 13/08/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 1826      | 2                             | 1826      | 2                               | 0.00          |
| 13/08/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 1877      | 2                             | 1877      | 2                               | 0.00          |
| 13/08/2014 | R213 On 07-May-15      |        |              | Bond Future | 8.92      | 85.1044                       | 8.9238    | 85.1044                         | 0.00          |
| 13/08/2014 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 3183      | 3                             | 3183      | 3                               | 0.00          |
| 13/08/2014 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 3250      | 3                             | 3250      | 3                               | 0.00          |
| 13/08/2014 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 3216      | 3                             | 3216      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 4516      | 5                             | 4516      | 5                               | 0.00          |
| 13/08/2014 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 4474      | 5                             | 4474      | 5                               | 0.00          |
| 13/08/2014 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 4559      | 5                             | 4559      | 5                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 |        |              | Bond Future | 9.04      | 75.8024                       | 9.0430    | 75.8024                         | 6,057.00      |
| 13/08/2014 | R214 On 06-November-14 | 9.20   | Call         | Bond Future | 2773      | 3                             | 2773      | 3                               | 2,500.00      |
| 13/08/2014 | R214 On 06-November-14 | 9.64   | Call         | Bond Future | 5046      | 5                             | 5046      | 5                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 | 9.65   | Call         | Bond Future | 5103      | 5                             | 5103      | 5                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 | 9.66   | Call         | Bond Future | 5160      | 5                             | 5160      | 5                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 | 9.80   | Call         | Bond Future | 5974      | 6                             | 5974      | 6                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 | 9.20   | Put          | Bond Future | 1555      | 2                             | 1555      | 2                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 | 9.66   | Put          | Bond Future | 558       | 1                             | 558       | 1                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 | 9.65   | Put          | Bond Future | 572       | 1                             | 572       | 1                               | 0.00          |
| 13/08/2014 | R214 On 06-November-14 | 9.80   | Put          | Bond Future | 393       | 0                             | 393       | 0                               | 2,500.00      |
| 13/08/2014 | R214 On 06-November-14 | 9.64   | Put          | Bond Future | 586       | 1                             | 586       | 1                               | 0.00          |
| 13/08/2014 | R214 On 05-February-15 |        |              | Bond Future | 9.10      | 77.0267                       | 9.1048    | 77.0267                         | 0.00          |
| 13/08/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 4942      | 5                             | 4942      | 5                               | 0.00          |
| 13/08/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 4895      | 5                             | 4895      | 5                               | 0.00          |
| 13/08/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 4849      | 5                             | 4849      | 5                               | 0.00          |
| 13/08/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 1926      | 2                             | 1926      | 2                               | 0.00          |
| 13/08/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 1900      | 2                             | 1900      | 2                               | 0.00          |
| 13/08/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 1952      | 2                             | 1952      | 2                               | 0.00          |
| 13/08/2014 | R214 On 07-May-15      |        |              | Bond Future | 9.15      | 75.1091                       | 9.1479    | 75.1091                         | 0.00          |
| 13/08/2014 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 4080      | 4                             | 4080      | 4                               | 0.00          |
| 13/08/2014 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 4119      | 4                             | 4119      | 4                               | 0.00          |
| 13/08/2014 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 4043      | 4                             | 4043      | 4                               | 0.00          |
| 13/08/2014 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 4025      | 4                             | 4025      | 4                               | 0.00          |
| 13/08/2014 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 4064      | 4                             | 4064      | 4                               | 0.00          |
| 13/08/2014 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 4104      | 4                             | 4104      | 4                               | 0.00          |
| 13/08/2014 | R248 On 06-November-14 |        |              | Bond Future | 9.13      | 97.6877                       | 9.1254    | 97.6877                         | 20,114.00     |
| 13/08/2014 | R248 On 06-November-14 | 9.72   | Call         | Bond Future | 5655      | 6                             | 5655      | 6                               | 0.00          |
| 13/08/2014 | R248 On 06-November-14 | 9.74   | Call         | Bond Future | 5835      | 6                             | 5835      | 6                               | 0.00          |
| 13/08/2014 | R248 On 06-November-14 | 9.73   | Call         | Bond Future | 5745      | 6                             | 5745      | 6                               | 0.00          |
| 13/08/2014 | R248 On 06-November-14 | 9.73   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R248 On 06-November-14 | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2014 | R248 On 06-November-14 | 9.72   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R248 On 05-February-15 |        |              | Bond Future | 9.19      | 99.2654                       | 9.1897    | 99.2654                         | 1,277.00      |
| 13/08/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 13/08/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 3082      | 3                             | 3082      | 3                               | 0.00          |
| 13/08/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 2894      | 3                             | 2894      | 3                               | 0.00          |
| 13/08/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R248 On 07-May-15      |        |              | Bond Future | 9.24      | 96.6052                       | 9.2353    | 96.6052                         | 0.00          |
| 13/08/2014 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 13/08/2014 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 13/08/2014 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 13/08/2014 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2014 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |